

Nasdaq-100 Volatility Control 10%™ NC Index

The Nasdaq-100 Volatility Control 10% NC Index targets 10% volatility using truVol® forecasts to rebalance the index, increasing or decreasing exposure to the Nasdaq-100 Total Return™ Index.



+

Who is this index designed for

Ideal for prioritizing capital preservation and exposure to potential market gains, making it suitable for retirement planning and long-term financial goals.

Why choose Nasdaq-100 Volatility Control 10% NC Index?

- + Provides access to the Nasdaq-100®, one of the world's preeminent large-cap indexes with **exposure to innovative growth and technology stocks**.
- + Volatility controlled indices may be well suited to **principal protected products** where they can provide **market-linked returns** through dynamic exposure to the Nasdaq-100 Total Return Index.
- + **Mitigates downside risk** by using intraday data and daily adjustments based on market events.

Quick facts

Inception date:	August 23, 2024
Ticker:	XNDX10NC™
Net cost:	1 bp transaction cost 50 bp holding cost 50 bp decrement
Type:	Excess Return
Weighting:	Volatility Driven
Rebalancing:	Daily
Volatility target:	10.0%
Sharpe ratio:	0.78

The methodology

1



Underlying Index

Nasdaq-100 Total Return™ (XNDX™)

2



Exposure Ratio

Use truVol® to estimate XNDX volatility and scale the exposure with cash (or leverage up to 150%) to target the specified level of volatility.

3



Dynamic Risk Scaling

Adjust the exposure of XNDX up or down by 20% based on short-term volatility trend determined by the truVol® Dynamic Risk Scalars.

4



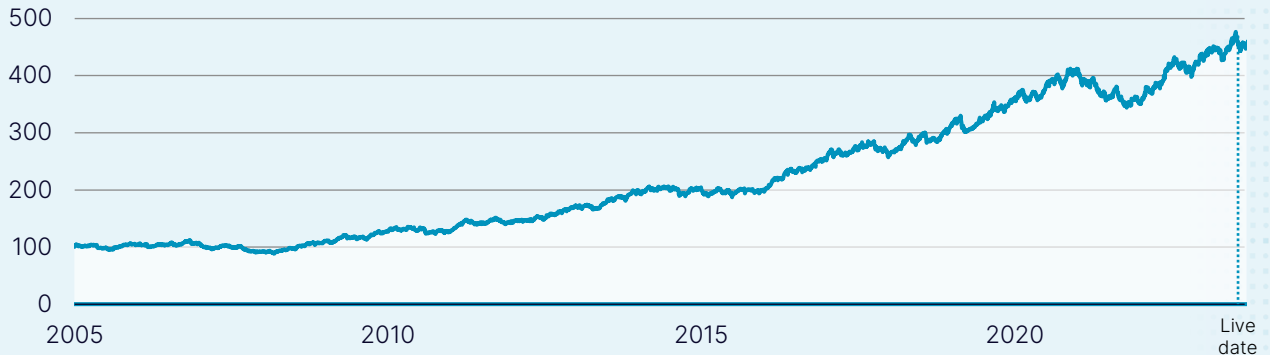
Volatility Adjustment Factor

Adjust the final exposure based on trailing volatility of the index itself to maintain the specified volatility level.

For a detailed methodology overview, [click here](#).

Simulated historical and live performance as of September 30, 2024

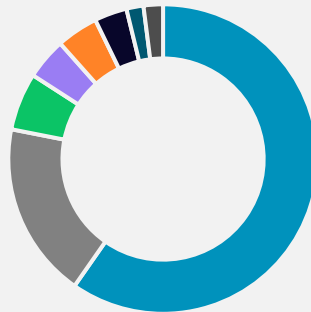
Index name	YTD	1YR	3YR	5YR	10YR
Nasdaq-100 Volatility Control 10% NC Index (XNDX10NC)	5.96%	13.76%	21.18%	61.02%	147.03%



Portfolio characteristics (XNDX)

Sector allocation

- Technology
- Consumer Discretionary
- Health Care
- Industrials
- Telecommunications
- Consumer Staples
- Basic Materials
- Other



Top 10 holdings

1. Apple Inc.	6. Amazon.com Inc.
2. Microsoft Corp.	7. Tesla, Inc.
3. Nvidia Corp.	8. Costco Wholesale
4. Broadcom Inc.	9. Alphabet Cl A Cmn
5. Meta Platforms, Inc.	10. Alphabet Cl C Cap

Source: Nasdaq, Inc. All data as of September 30, 2024.

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