

Nasdaq Nexus 12% NC™ Index

Nasdaq Nexus™ is an all-cap strategy designed to achieve a target volatility by tilting exposure between mega-cap, large-cap, and mid-cap Nasdaq-100® indexes based on changes in interest rates and inflation.



+

Who is this index designed for

Ideal for investors seeking to capture the potential for market gains driven by changes in interest rates and inflation across all market capitalization segments.

Why choose Nasdaq Nexus?

- + Provides access to multi-cap Nasdaq-100® indexes, delivering **exposure to innovative growth and technology stocks**.
- + Volatility controlled indexes may be well suited for **principal protected products** where they can provide **market-linked returns** through dynamic exposure to Nasdaq-100 linked indexes.
- + **Enhances diversification** with technology that uses a daily calculated Allocation Signal to determine index allocation mix.

Quick facts

Inception date:	5/20/2025
Ticker:	NXNS12NC™
Type:	Excess Return
Weighting:	Volatility Driven
Rebalancing:	Daily
Volatility target:	12.0%

Key Advantages of Nasdaq Nexus 12% NC Index

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Underlying Indexes

Nasdaq-100 Total Return™ Index (XNDX™), Nasdaq Next Generation 100™ Total Return (NGXT™), Nasdaq-100 Mega™ Total Return Index (NDXMEGAT™), Nasdaq-100 Futures Excess Return™ Index (NDXNQER™)

2



Exposure Ratio

The index may scale total exposure to the underlying indexes from 0% and 200% to target the specified level of volatility.

3



Portfolio Allocation Factor

Portfolio allocations are determined by the Allocation Signal which is calculated based on monthly CPI and 10-year treasury rates.

4



Dynamic Risk Scaling

The index uses the truVo!® Risk Control Engine to dynamically adjust exposure daily with the aim of achieving the 12% volatility target.

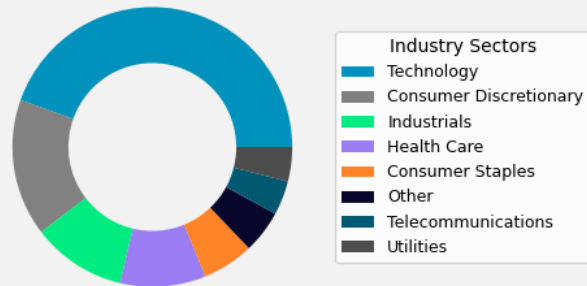
For a detailed methodology overview, [click here](#).

Live and simulated historical performance as of March 31, 2026

Index	Annualized				
	YTD	1YR	3YR	5YR	10YR
NXNS12NC	-2.91%	4.09%	5.92%	6.95%	11.54%



Sector Allocations of Nasdaq-100 (NDX®)



Source: Nasdaq, Inc. All data as March 31, 2026

NXNS12NC Underlying Index Weights

Index	Weighting (%)
1. Nasdaq-100 Total Return	97.50
2. Nasdaq Next Gen 100 Total Return	0.00
3. Nasdaq-100 Mega Total Return	0.00
4. Nasdaq-100 Futures Excess Return	0.00
5. Cash	0.00

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