

Nasdaq-100 Volatility Control 10% NC™ 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 indexes like XNDX10NC 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.

Key Facts

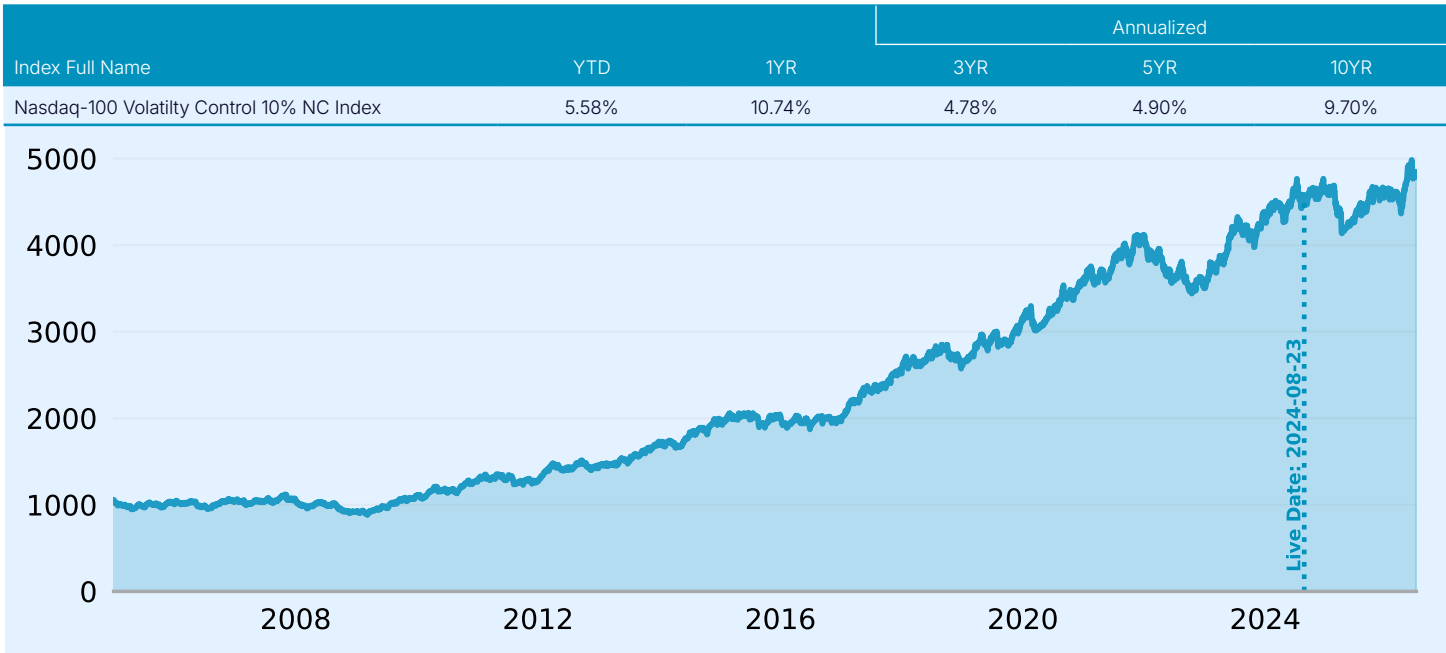
Inception Date:	August 23, 2024
Ticker:	XNDX10NC™
Type:	Excess Return
Weighting:	Volatility Driven
Rebalancing:	Daily
Volatility target:	10.0%

The Methodology

- **Underlying Index**
- Nasdaq-100 Total Return® (XNDX™)
- **Exposure Ratio**
- Use truVol® to estimate XNDX volatility and scale index exposure to target the specified level of volatility.
- **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.
- **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 annualized performance as of June 30, 2026



Source: Nasdaq, Inc. All data as of June 30, 2026.

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Historical Monthly Performance

Year	Jan	Feb	Mar	Apr	May	Jun	Jul	Aug	Sep	Oct	Nov	Dec	Annual
2011	3.22%	0.60%	0.41%	2.34%	-0.34%	-2.39%	-0.07%	-3.85%	-1.63%	3.75%	-1.08%	-0.26%	0.42%
2012	5.44%	5.12%	4.06%	-0.75%	-3.27%	1.44%	-0.11%	3.35%	0.42%	-3.20%	0.62%	-0.25%	13.15%
2013	1.37%	-0.06%	1.33%	0.56%	2.39%	-1.93%	4.81%	-0.18%	3.59%	2.38%	2.25%	2.35%	20.39%
2014	-2.44%	2.69%	-2.13%	-1.06%	3.69%	3.35%	0.87%	3.72%	-0.46%	2.16%	4.05%	-1.23%	13.65%
2015	-0.43%	4.13%	-2.33%	1.39%	1.26%	-2.69%	1.84%	-4.70%	-1.15%	5.71%	-0.16%	-0.11%	2.32%
2016	-3.48%	-0.51%	3.81%	-2.98%	2.55%	-3.95%	3.46%	0.64%	0.55%	-1.30%	-0.57%	-0.30%	-2.43%
2017	4.95%	5.19%	1.74%	3.32%	2.93%	-1.88%	2.45%	1.36%	-0.24%	4.61%	0.81%	0.01%	28.05%
2018	7.19%	-1.77%	-1.07%	-0.19%	2.13%	1.14%	1.46%	3.86%	-0.09%	-4.67%	0.61%	-3.59%	4.53%
2019	2.28%	1.65%	3.12%	4.60%	-4.75%	3.58%	1.48%	-2.56%	-0.04%	2.40%	3.56%	2.59%	18.98%
2020	1.60%	-3.05%	-1.31%	1.81%	2.26%	2.02%	2.46%	5.72%	-1.95%	-1.91%	4.42%	2.95%	15.64%
2021	0.70%	-1.18%	-0.11%	2.52%	-1.26%	4.66%	2.12%	2.68%	-4.35%	4.63%	1.31%	0.94%	13.02%
2022	-3.96%	-0.72%	0.88%	-5.73%	-0.19%	-3.04%	3.77%	-3.51%	-3.46%	1.43%	3.29%	-3.03%	-13.83%
2023	4.74%	0.72%	4.30%	0.26%	4.97%	3.13%	1.89%	-1.36%	-3.75%	-1.27%	5.17%	3.41%	24.04%
2024	-0.29%	2.48%	0.16%	-4.00%	3.48%	3.53%	-1.02%	-0.02%	1.72%	-2.17%	1.53%	0.32%	5.58%
2025	0.17%	-2.72%	-3.20%	-3.58%	1.32%	2.79%	1.76%	-0.98%	4.35%	0.97%	-0.14%	-1.07%	-0.65%
2026	0.23%	-0.12%	-3.89%	7.03%	4.84%	-2.19%							5.58%

Simulated historical and live annualized performance as of June 30, 2026

Performance Statistics

Best Month	7.19%
Worst Month	-5.73%
Max Drawdown	-21.12%

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[Nasdaq Global Indexes](#)

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