

Nasdaq-100 Volatility Control 15%™ Index

The Nasdaq-100 Volatility Control 15% Index targets 15% 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 15% 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 XNDX15E 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 | 08/23/2024 |
| Ticker | XNDX15E™ |
| Type | Excess Return |
| Weighting | Volatility Driven |
| Rebalancing | Daily |
| Volatility target | 15% |
| Sharpe Ratio | 0.83 |

The methodology

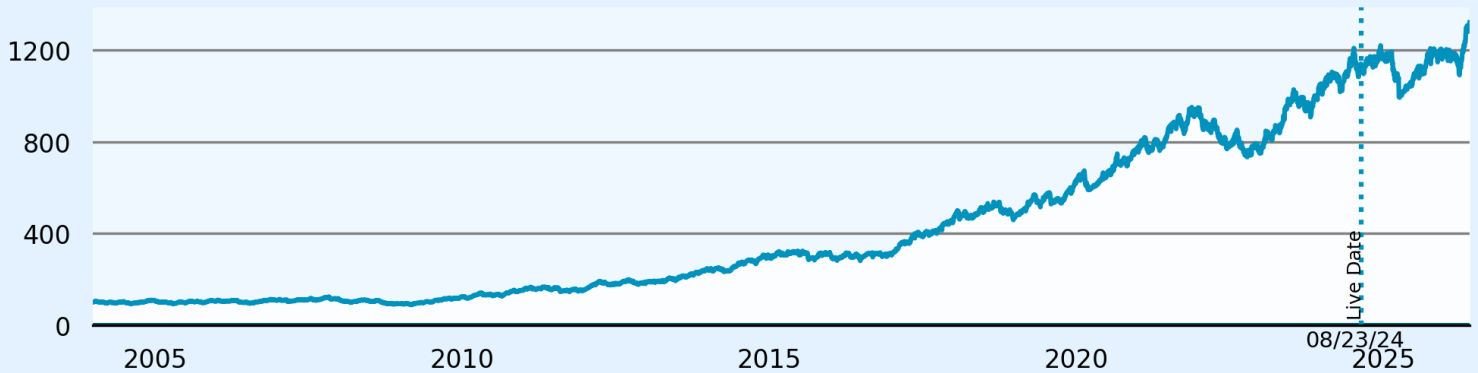
| | | |
|---|---|--|
| 1 |  | Underlying Index Nasdaq-100 Total Return™ (XNDX™) |
| 2 |  | Exposure Ratio Use truVol® to estimate XNDX volatility and scale index exposure to target the specified level of volatility. |

| | | |
|---|--|---|
| 3 |  | Dynamic Risk Scaling Adjust the exposure of XNDX up or down by 15% 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. |

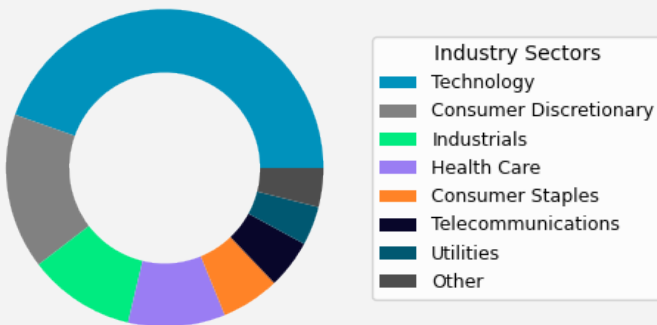
For a detailed methodology overview, [click here](#).

Simulated historical and live annualized performance as of May 31, 2026

| Index Full Name | YTD | 1YR | 3YR | 5YR | 10YR |
|---|-------|-------|-------|-------|-------|
| Nasdaq-100 Volatility Control 15% Index | 12.38 | 26.96 | 11.75 | 10.92 | 15.66 |



Portfolio Characteristics (XNDX)



| Top 10 holdings | |
|-----------------------|-----------------------|
| 1. NVIDIA CORPORATION | 6. ADV MICRO DEVICES |
| 2. APPLE INC. | 7. ALPHABET CL A CMN |
| 3. MICROSOFT CORP | 8. TESLA, INC. |
| 4. MICRON TECHNOLOGY | 9. BROADCOM INC. |
| 5. AMAZON.COM INC | 10. ALPHABET CL C CAP |

Source: Nasdaq, Inc. All data as of May 31, 2026.

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