

# Nasdaq-100 Volatility Control 5% NC™ Index

The Nasdaq-100 Volatility Control 5% NC Index targets 5% 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 5% 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 XNDX5NC 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	XNDX5NC™
Net cost	1 bp transaction cost, 50 bp holding cost, 50 bp decrement
Type	Excess Return
Weighting	Volatility Driven
Rebalancing	Daily
Volatility target	5%
Sharpe Ratio	0.71

## The methodology

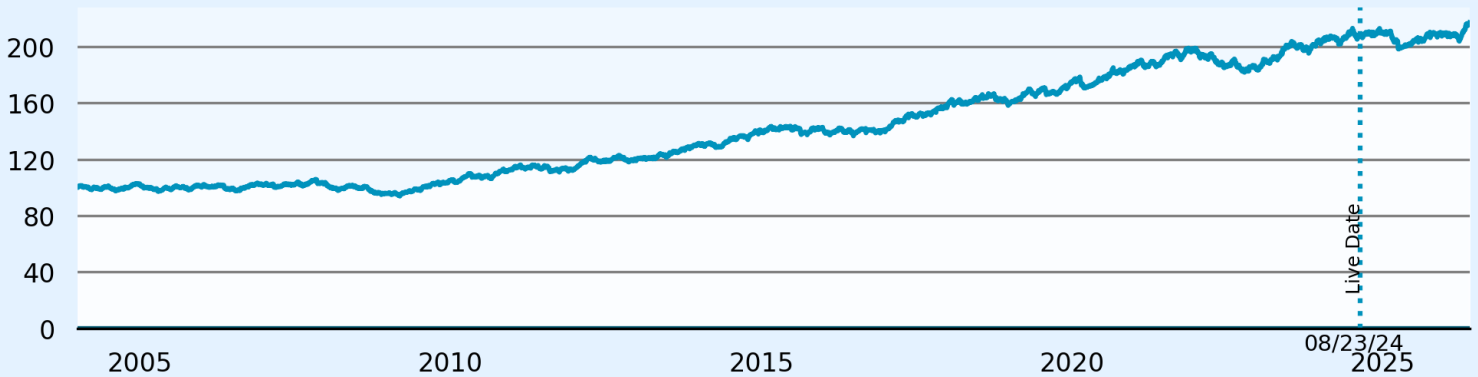
1		<b>Underlying Index</b> Nasdaq-100 Total Return™ (XNDX™)
2		<b>Exposure Ratio</b> Use truVol® to estimate XNDX volatility and scale index exposure to target the specified level of volatility.

3		<b>Dynamic Risk Scaling</b> Adjust the exposure of XNDX up or down by 20% based on short-term volatility trend determined by the truVol® Dynamic Risk Scalars.
4		<b>Volatility Adjustment Factor</b> Adjust the final exposure based on trailing volatility of the index itself to maintain the specified volatility level.

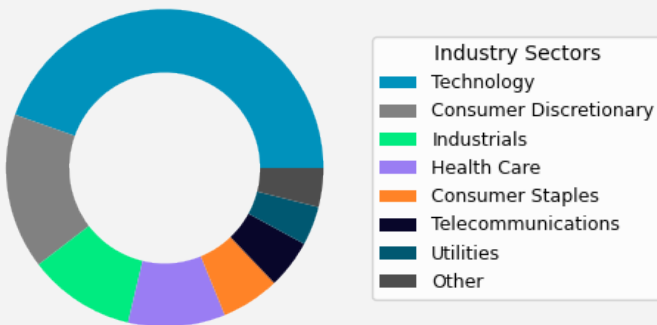
For a detailed methodology overview, [click here](#).

## Simulated historical and live annualized performance as of May 30, 2026

Index Full Name	YTD	1YR	3YR	5YR	10YR
Nasdaq-100 Volatility Control 5% NC Index	4.12	7.92	3.04	2.96	4.41



## 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 30, 2026.

### Disclaimer:

Nasdaq®, Nasdaq-100®, Nasdaq-100 Index®, NDX®, Nasdaq-100 Volatility Control, XNDX are trademarks of Nasdaq, Inc. The information contained above is provided for informational and educational purposes only, and nothing contained herein should be construed as investment advice, either on behalf of a particular security or an overall investment strategy. Neither Nasdaq, Inc. nor any of its affiliates makes any recommendation to buy or sell any security or any representation about the financial condition of any company. Statements regarding Nasdaq-listed companies or Nasdaq proprietary indexes are not guarantees of future performance. Actual results may differ materially from those expressed or implied. Past performance is not indicative of future results. Investors should undertake their own due diligence and carefully evaluate companies before investing. ADVICE FROM A SECURITIES PROFESSIONAL IS STRONGLY ADVISED.

© 2025. Nasdaq, Inc. All Rights Reserved.

Copyright © 2025 Salt Financial LLC. "Salt Financial" and "TRUVOL" are registered trademarks of Salt Financial LLC. These trademarks together with others have been licensed to Nasdaq, Inc. and/or designated third parties. The redistribution, reproduction and/or photocopying of these materials in whole or in part are prohibited without written permission. This document does not constitute an offer of services in jurisdictions where Salt Financial LLC or their respective affiliates (collectively "Salt Financial") do not have the necessary licenses. All information provided by Salt Financial is impersonal and not tailored to the needs of any person, entity or group of persons. Salt Financial receives compensation in connection with licensing its indices to third parties. Past performance of an index is not a guarantee of future results.

It is not possible to invest directly in an index. Exposure to an asset class represented by an index is available through investable instruments based on that index. Salt Financial does not sponsor, endorse, sell, promote or manage any investment fund or other investment vehicle that is offered by third parties and that seeks to provide an investment return based on the performance of any index. Salt Financial makes no assurance that investment products based on the indices will accurately track index performance or provide positive investment returns. Salt Financial is not an investment advisor and makes no representation regarding the advisability of investing in any such investment fund or other investment vehicle. A decision to invest in any such investment fund or other investment vehicle should not be made in reliance on any of the statements set forth in this document. Prospective investors are advised to make an investment in any such fund or other vehicle only after carefully considering the risks associated with investing in such funds, as detailed in an offering memorandum or other similar document that is prepared by or on behalf of the issuer of the investment fund or other investment product or vehicle. Salt Financial is not a tax advisor. A tax advisor should be consulted to evaluate the impact of any tax-exempt securities on portfolios and the tax consequences of making any particular investment decision. Inclusion of a security within an index is not a recommendation by Salt Financial to buy, sell, or hold such security, nor is it intended to be investment advice and should not be construed as such.

These materials have been prepared solely for informational purposes based upon information generally available to the public and from sources believed to be reliable. No content contained in these materials (including index data, ratings, credit-related analyses and data, research, valuations, model, software or other application or output therefrom) may be modified, reverse engineered, reproduced or distributed in any form or by any means, or stored in a database or retrieval system, without the prior written permission of Salt Financial. The Content shall not be used for any unlawful or unauthorized purposes. Salt Financial and its third-party data providers and licensors (collectively, the "Salt Financial LLC Parties") do not guarantee the accuracy, completeness, timeliness or availability of the Content. The Salt Financial LLC Parties are not responsible for any errors or omissions, regardless of the cause, for the results obtained from the use of the Content. THE CONTENT IS PROVIDED ON AN "AS IS" BASIS. THE SALT FINANCIAL LLC PARTIES DISCLAIM ANY AND ALL EXPRESS OR IMPLIED WARRANTIES, INCLUDING, BUT NOT LIMITED TO, ANY WARRANTIES OF MERCHANTABILITY OR FITNESS FOR A PARTICULAR PURPOSE OR USE, FREEDOM FROM BUGS, SOFTWARE ERRORS OR DEFECTS, THAT THE CONTENT'S FUNCTIONING WILL BE UNINTERRUPTED OR THAT THE CONTENT WILL OPERATE WITH ANY SOFTWARE OR HARDWARE CONFIGURATION.