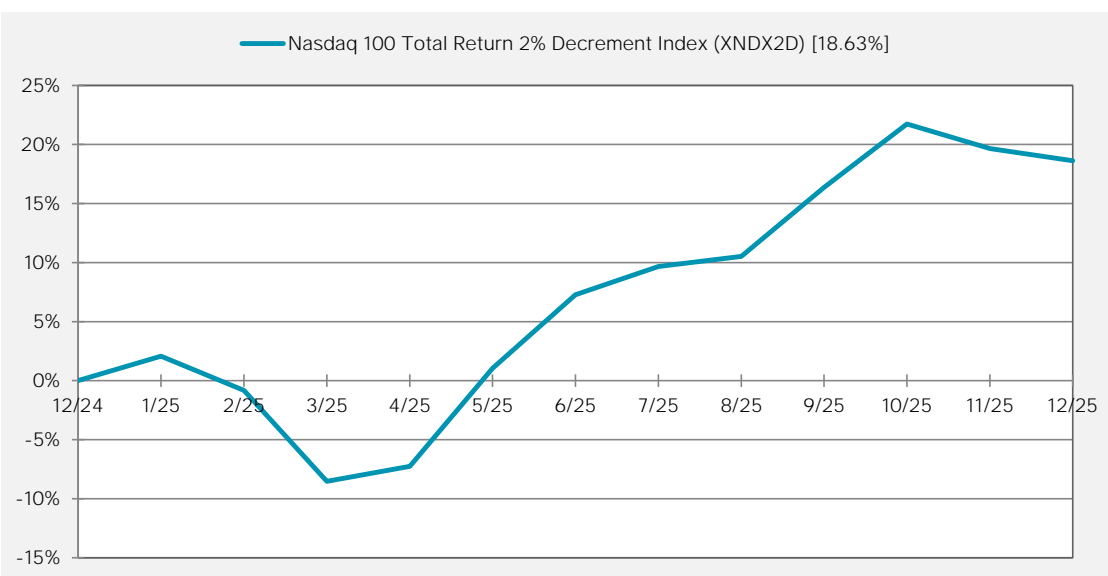


Nasdaq 100 Total Return 2% Decrement Index

The Nasdaq-100 Total Return 2% Decrement Index calculates a 2% net dividend off of the Nasdaq-100 Total Return USD index.

More information about the Index can be found at <https://indexes.nasdaq.com/Index/Overview/NDX>

1-YEAR PERFORMANCE



QUICK FACTS

Securities: 101
Currency: USD
History: 04/12/2021
YTD Return: 18.63%

INDEX TICKERS

Price Return: NDX
Total Return: XNDX2D
Net Total Return:

TOP 10 COMPONENTS BY WEIGHT

| TICKER | NAME | WEIGHT |
|--------|---------------------|--------|
| NVDA | NVIDIA CORPORATION | 9.05% |
| AAPL | APPLE INC. | 8.02% |
| MSFT | MICROSOFT CORP | 7.18% |
| AMZN | AMAZON.COM INC | 4.93% |
| TSLA | TESLA INC. | 3.97% |
| META | META PLATFORMS INC. | 3.87% |
| GOOGL | ALPHABET CL A CMN | 3.64% |
| GOOG | ALPHABET CL C CAP | 3.39% |
| AVGO | BROADCOM INC. | 3.26% |
| PLTR | PALANTIR TECH CL A | 2.24% |

INDUSTRY BREAKDOWN

| INDUSTRY | WEIGHT | SECURITIES |
|------------------------|--------|------------|
| Technology | 63.34% | 45 |
| Telecommunications | 3.68% | 4 |
| Health Care | 5.43% | 11 |
| Financials | 0.00% | 0 |
| Real Estate | 0.16% | 1 |
| Consumer Discretionary | 17.91% | 15 |
| Consumer Staples | 2.48% | 6 |
| Industrials | 3.75% | 11 |
| Basic Materials | 1.35% | 2 |
| Energy | 0.49% | 2 |
| Utilities | 1.43% | 4 |

PERFORMANCE(TR Version)

| ANNUAL | |
|---------|---------|
| 1 Year | 18.63% |
| 2 Year | 23.37% |
| 3 Year | 52.07% |
| 4 Year | -33.72% |
| 5 Year | 24.98% |
| 6 Year | 45.93% |
| 7 Year | 36.70% |
| 8 Year | -1.96% |
| 9 Year | 30.37% |
| 10 Year | 5.15% |

| CUMULATIVE | |
|------------|---------|
| 1 Year | 18.63% |
| 2 Year | 46.36% |
| 3 Year | 122.57% |
| 4 Year | 47.52% |
| 5 Year | 84.37% |
| 6 Year | 169.04% |
| 7 Year | 267.77% |
| 8 Year | 260.58% |
| 9 Year | 370.08% |
| 10 Year | 394.30% |

| CUMULATIVE ANNUALIZED | |
|-----------------------|--------|
| 1 Year | 18.63% |
| 2 Year | 20.98% |
| 3 Year | 30.56% |
| 4 Year | 10.21% |
| 5 Year | 13.02% |
| 6 Year | 17.93% |
| 7 Year | 20.45% |
| 8 Year | 17.39% |
| 9 Year | 18.76% |
| 10 Year | 17.33% |

ANNUALIZED VOLATILITY(TR Version)

| ANNUAL | |
|---------|--------|
| 1 Year | 23.66% |
| 2 Year | 18.23% |
| 3 Year | 18.11% |
| 4 Year | 32.49% |
| 5 Year | 18.55% |
| 6 Year | 36.36% |
| 7 Year | 16.34% |
| 8 Year | 22.74% |
| 9 Year | 10.26% |
| 10 Year | 16.14% |

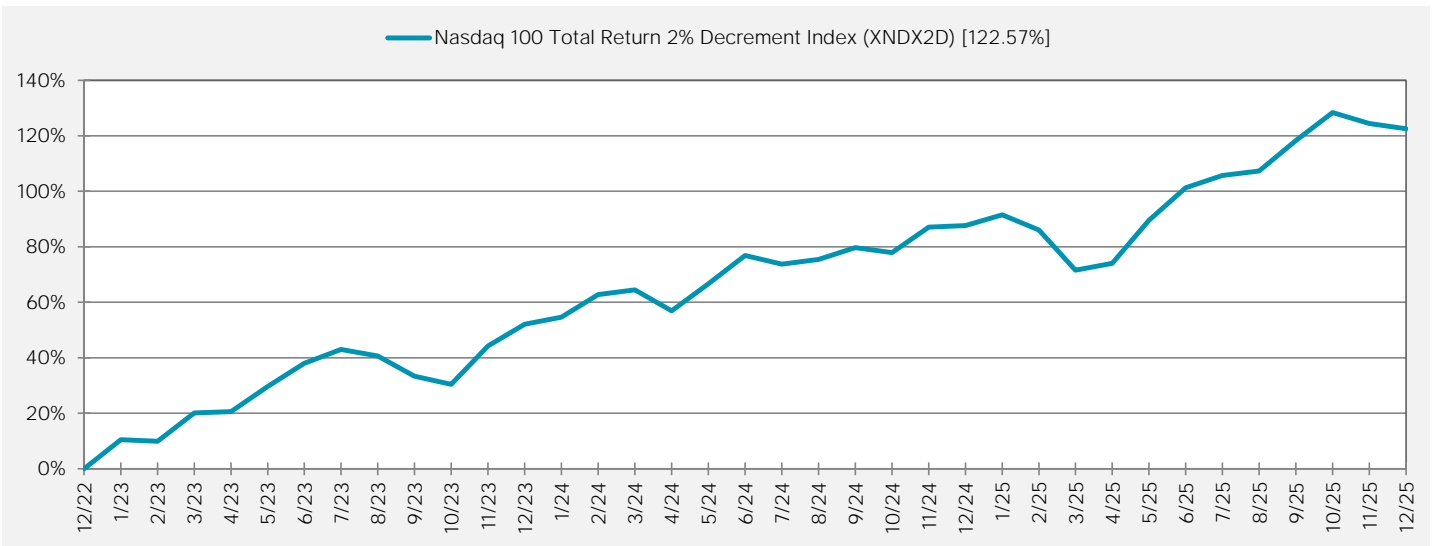
| CUMULATIVE | |
|------------|--------|
| 1 Year | 23.66% |
| 2 Year | 21.09% |
| 3 Year | 20.15% |
| 4 Year | 23.89% |
| 5 Year | 22.92% |
| 6 Year | 25.66% |
| 7 Year | 24.54% |
| 8 Year | 24.32% |
| 9 Year | 23.19% |
| 10 Year | 22.58% |

PERFORMANCE(TR Version)

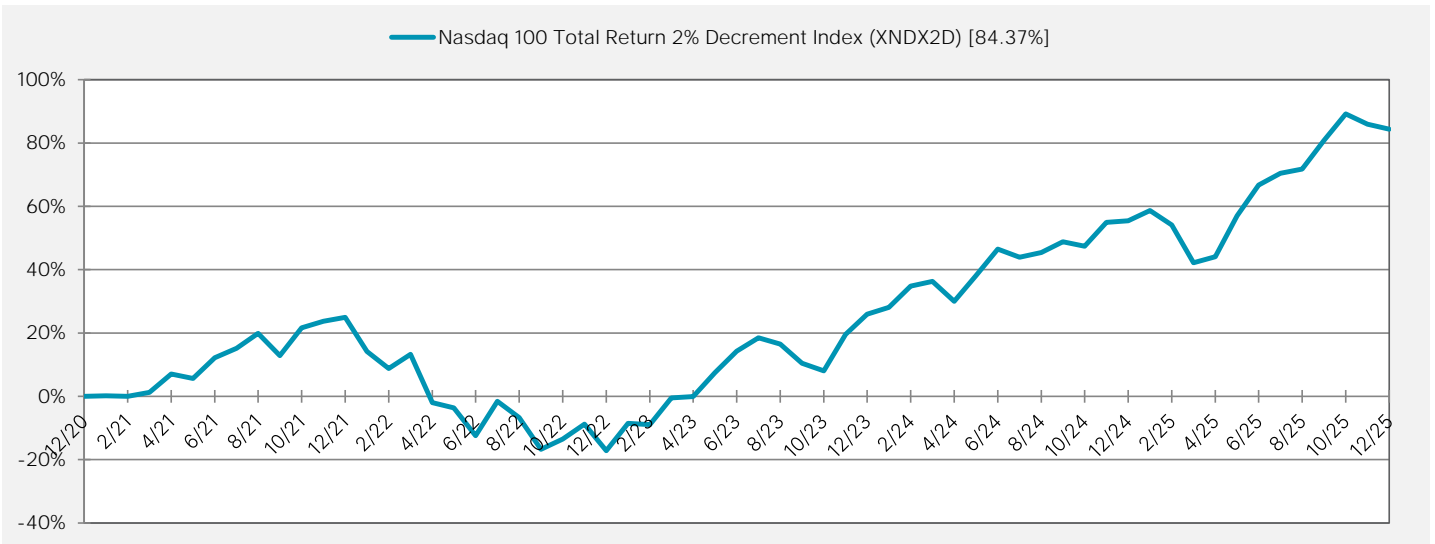
| CALENDER YEAR | |
|---------------|---------|
| 2025 | 18.63% |
| 2024 | 23.37% |
| 2023 | 52.07% |
| 2022 | -33.72% |
| 2021 | 24.98% |
| 2020 | 45.93% |
| 2019 | 36.70% |
| 2018 | -1.96% |
| 2017 | 30.37% |
| 2016 | 5.15% |

All Information as of 12/31/2025.

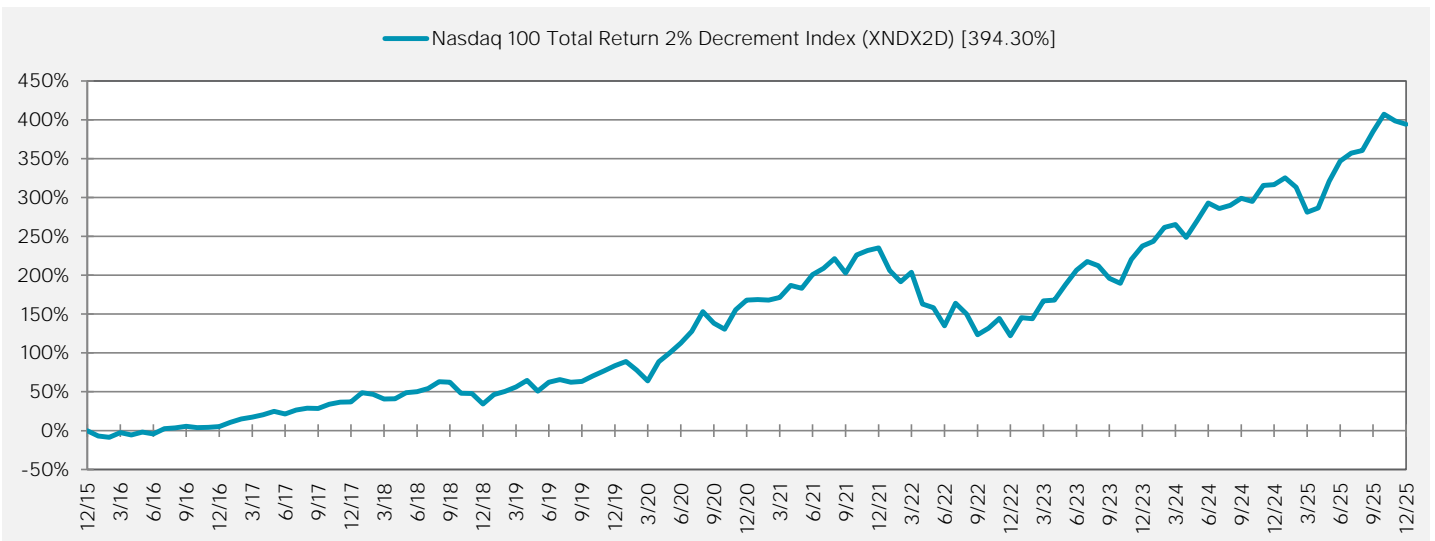
3-YEAR PERFORMANCE



5-YEAR PERFORMANCE



10-YEAR PERFORMANCE



All Information as of 12/31/2025.

MONTHLY PERFORMANCE(TR Version)

| | |
|----------|---------|
| Dec 2025 | -0.85% |
| Nov 2025 | -1.72% |
| Oct 2025 | 4.63% |
| Sep 2025 | 5.28% |
| Aug 2025 | 0.76% |
| Jul 2025 | 2.24% |
| Jun 2025 | 6.16% |
| May 2025 | 8.96% |
| Apr 2025 | 1.39% |
| Mar 2025 | -7.77% |
| Feb 2025 | -2.84% |
| Jan 2025 | 2.08% |
| Dec 2024 | 0.28% |
| Nov 2024 | 5.15% |
| Oct 2024 | -0.98% |
| Sep 2024 | 2.39% |
| Aug 2024 | 1.01% |
| Jul 2024 | -1.77% |
| Jun 2024 | 6.10% |
| May 2024 | 6.21% |
| Apr 2024 | -4.60% |
| Mar 2024 | 1.08% |
| Feb 2024 | 5.24% |
| Jan 2024 | 1.71% |
| Dec 2023 | 5.39% |
| Nov 2023 | 10.64% |
| Oct 2023 | -2.21% |
| Sep 2023 | -5.17% |
| Aug 2023 | -1.67% |
| Jul 2023 | 3.66% |
| Jun 2023 | 6.37% |
| May 2023 | 7.54% |
| Apr 2023 | 0.36% |
| Mar 2023 | 9.35% |
| Feb 2023 | -0.53% |
| Jan 2023 | 10.47% |
| Dec 2022 | -9.16% |
| Nov 2022 | 5.44% |
| Oct 2022 | 3.83% |
| Sep 2022 | -10.69% |

| | |
|----------|---------|
| Aug 2022 | -5.28% |
| Jul 2022 | 12.42% |
| Jun 2022 | -9.10% |
| May 2022 | -1.71% |
| Apr 2022 | -13.48% |
| Mar 2022 | 4.10% |
| Feb 2022 | -4.69% |
| Jan 2022 | -8.64% |
| Dec 2021 | 1.02% |
| Nov 2021 | 1.71% |
| Oct 2021 | 7.77% |
| Sep 2021 | -5.84% |
| Aug 2021 | 4.07% |
| Jul 2021 | 2.65% |
| Jun 2021 | 6.21% |
| May 2021 | -1.32% |
| Apr 2021 | 5.74% |
| Mar 2021 | 1.29% |
| Feb 2021 | -0.19% |
| Jan 2021 | 0.16% |
| Dec 2020 | 4.93% |
| Nov 2020 | 10.92% |
| Oct 2020 | -3.32% |
| Sep 2020 | -5.83% |
| Aug 2020 | 10.97% |
| Jul 2020 | 7.23% |
| Jun 2020 | 6.18% |
| May 2020 | 6.14% |
| Apr 2020 | 15.05% |
| Mar 2020 | -7.74% |
| Feb 2020 | -5.92% |
| Jan 2020 | 2.83% |
| Dec 2019 | 3.81% |
| Nov 2019 | 3.94% |
| Oct 2019 | 4.19% |
| Sep 2019 | 0.66% |
| Aug 2019 | -2.02% |
| Jul 2019 | 2.18% |
| Jun 2019 | 7.53% |
| May 2019 | -8.40% |

| | |
|----------|--------|
| Apr 2019 | 5.31% |
| Mar 2019 | 3.86% |
| Feb 2019 | 2.78% |
| Jan 2019 | 8.97% |
| Dec 2018 | -8.98% |
| Nov 2018 | -0.25% |
| Oct 2018 | -8.79% |
| Sep 2018 | -0.44% |
| Aug 2018 | 5.82% |
| Jul 2018 | 2.58% |
| Jun 2018 | 0.93% |
| May 2018 | 5.50% |
| Apr 2018 | 0.23% |
| Mar 2018 | -4.09% |
| Feb 2018 | -1.37% |
| Jan 2018 | 8.50% |
| Dec 2017 | 0.36% |
| Nov 2017 | 1.90% |
| Oct 2017 | 4.37% |
| Sep 2017 | -0.27% |
| Aug 2017 | 1.86% |
| Jul 2017 | 3.99% |
| Jun 2017 | -2.56% |
| May 2017 | 3.69% |
| Apr 2017 | 2.60% |
| Mar 2017 | 1.87% |
| Feb 2017 | 4.21% |
| Jan 2017 | 5.06% |
| Dec 2016 | 0.98% |
| Nov 2016 | 0.27% |
| Oct 2016 | -1.65% |
| Sep 2016 | 2.07% |
| Aug 2016 | 0.90% |
| Jul 2016 | 6.96% |
| Jun 2016 | -2.46% |
| May 2016 | 4.27% |
| Apr 2016 | -3.28% |
| Mar 2016 | 6.60% |
| Feb 2016 | -1.76% |
| Jan 2016 | -6.94% |

QUARTERLY PERFORMANCE (TR Version)

| | |
|---------|---------|
| Q4 2025 | 1.96% |
| Q3 2025 | 8.46% |
| Q2 2025 | 17.28% |
| Q1 2025 | -8.53% |
| Q4 2024 | 4.41% |
| Q3 2024 | 1.60% |
| Q2 2024 | 7.51% |
| Q1 2024 | 8.19% |
| Q4 2023 | 14.03% |
| Q3 2023 | -3.34% |
| Q2 2023 | 14.81% |
| Q1 2023 | 20.17% |
| Q4 2022 | -0.54% |
| Q3 2022 | -4.90% |
| Q2 2022 | -22.69% |
| Q1 2022 | -9.36% |
| Q4 2021 | 10.72% |
| Q3 2021 | 0.59% |
| Q2 2021 | 10.83% |
| Q1 2021 | 1.26% |
| Q4 2020 | 12.52% |
| Q3 2020 | 12.06% |
| Q2 2020 | 29.66% |
| Q1 2020 | -10.74% |
| Q4 2019 | 12.42% |
| Q3 2019 | 0.77% |
| Q2 2019 | 3.73% |
| Q1 2019 | 16.33% |
| Q4 2018 | -17.19% |
| Q3 2018 | 8.07% |
| Q2 2018 | 6.73% |
| Q1 2018 | 2.65% |
| Q4 2017 | 6.73% |
| Q3 2017 | 5.64% |
| Q2 2017 | 3.67% |
| Q1 2017 | 11.54% |
| Q4 2016 | -0.42% |
| Q3 2016 | 10.15% |
| Q2 2016 | -1.63% |
| Q1 2016 | -2.55% |

All Information as of 12/31/2025.

All Information as of 12/31/2025.

Sources: Nasdaq Index Research. Bloomberg. FactSet.

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