

## Nasdaq-100<sup>®</sup> Managed Floor ETF<sup>®</sup>

### About QFLR

- » Core equity exposure actively managed by Parametric
- » Designed to track Nasdaq-100<sup>®</sup> equities with reduced volatility
- » Engineered to hedge against deep drawdowns

### Monthly Update

- » During September 2024, QFLR experienced a 4.71% max drawdown, shallower than the Nasdaq-100<sup>®</sup>'s 5.86% max drawdown.
- » Since inception, QFLR captured 67% of the Nasdaq-100<sup>®</sup>'s total return, with only 70% of the Nasdaq-100<sup>®</sup>'s volatility

	QFLR	NASDAQ-100 <sup>®</sup>	S&P 500
<b>Total Return</b>	1.21%	2.57%	2.14%
<b>Volatility</b>	18.79%	25.35%	16.65%
<b>Return / Risk</b>	0.06	0.10	0.13
<b>Max Drawdown</b>	-4.71%	-5.86%	-4.22%

Source: Morningstar Direct 9/1/2024 through 9/30/2024. Returns less than 1 year are cumulative. Performance quoted represents past performance, which is no guarantee of future results. Investment returns and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. Visit [innovatoretfs.com/QFLR](http://innovatoretfs.com/QFLR) for current month-end performance. One cannot invest directly in an index. Index returns do not account for fund fees and expenses.

QFLR CONTRIBUTION	QFLR	EQUITIES	CALLS	PUTS	OTHER*
	1.21%	2.33%	-0.87%	-0.23%	-0.02%

\* "Other" includes additional performance effects from the fund's internal expense ratio, as well as an interaction between the various fund components.

### Since Inception Performance

	QFLR	NASDAQ-100 <sup>®</sup>
<b>Cumulative Return</b>	10.23%	15.32%
<b>Volatility</b>	15.85%	22.64%
<b>Return / Risk</b>	0.65	0.68
<b>Max Drawdown</b>	-9.32%	-13.56%

Source: Morningstar Direct 1/25/2024 through 9/30/2024



Source: Bloomberg L.P., data from 1/25/2024 to 9/30/2024. Performance quoted represents past performance, which is no guarantee of future results.



STANDARDIZED PERFORMANCE	YTD	1 YEAR	INCEPTION
QFLR NAV	-	-	10.23%
QFLR Market Price	-	-	10.29%

Data as of 9/30/2024. QFLR expense ratio: 0.89%. The Fund inception on 1/24/2024. Performance quoted represents past performance, which is no guarantee of future results. Investment returns and principal value will fluctuate, so you may have a gain or loss when shares are sold. Current performance may be higher or lower than that quoted. Visit [innovatoretfs.com/QFLR](http://innovatoretfs.com/QFLR) for current month-end performance. Index returns do not account for fund fees and expenses.

**The Fund seeks to provide risk-managed investment exposure to the U.S. Large Capitalization Companies represented by the Nasdaq-100 Index through its hedging strategy. There is no guarantee that the Fund will be successful in implementing its strategy to provide a hedge against overall market exposure.**

The fund seeks to achieve its investment objective by purchasing substantially all of its assets in a series of four, one-year Flex Options packages with “laddered” expiration dates that are 3 months apart. The Fund will also systemically sell short-dated call option contracts, which have an expiration date of approximately two weeks, with an objective of generating incremental returns above and beyond the premium outlay of the protective put option contracts. The Fund does not provide principal protection or non-principal protection, and an investor may experience significant losses on its investment. In a market environment where the Nasdaq-100 Index is generally appreciating, the Fund may underperform the Nasdaq-100 Index and/or similarly situated funds.

**Investing involves risks.** Loss of principal is possible. The Sub-Adviser will seek to “ladder” the Fund’s option contracts by entering into new purchased put option contracts packages every three-months. After such put option contracts expire, the Fund will enter into new put option contracts with one-year expiration dates that are staggered every three months.

As a result of the Fund’s laddered investment approach, on an ongoing basis the Fund will experience investment floors that are expected to be greater or less than the 10% floor provided by an individual Options Portfolio.

The Fund is actively managed and seeks to provide capital appreciation through participation in the U.S. Large Capitalization Companies represented by the Nasdaq-100 Index while limiting the potential for maximum losses.

Because the Fund ladders its option contracts and the Fund’s put option contracts will have different terms (including expiration dates), different tranches of put option contracts may produce different returns, the effect of which may be to reduce the Fund’s sought-after protection. Therefore, at any given moment the Fund may not receive the benefit of the sought-after protection on losses that could be available from Options Portfolio with a single expiration date.

FLEX Options Risk. The Fund will utilize FLEX Options issued and guaranteed for

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settlement by the Options Clearing Corporation (OCC). In the unlikely event that the OCC becomes insolvent or is otherwise unable to meet its settlement obligations, the Fund could suffer significant losses. Additionally, FLEX Options may be less liquid than standard options. In a less liquid market for the FLEX Options, the Fund may have difficulty closing out certain FLEX Options positions at desired times and prices. The values of FLEX Options do not increase or decrease at the same rate as the reference asset and may vary due to factors other than the price of reference asset.

**Information Technology Companies Risk** Companies in the technology sector are often smaller and can be characterized by relatively higher volatility in price performance when compared to other economic sectors. They can face intense competition which may have an adverse effect on profit margins.

**Non-Diversification Risk** The Fund may have more risk because it is “non-diversified”, meaning that it can invest more of its assets in a smaller number of issuers. Accordingly, changes in the value of a single security may have a more significant effect, either negative or positive, on the Fund’s net asset value. The Fund’s investment objectives, risks, charges and expenses should be considered carefully before investing. The prospectus contains this and other important information, and it may be obtained at [www.innovatoretfs.com](http://www.innovatoretfs.com). Read it carefully before investing.

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