INDEX SPECIFIC PARAMETERS

This section details the set up and layout of Index Specific Parameters.

The Index is a representation of a selected Mutual Fund with a volatility target layer on top.

GENERIC PARAMETERS

Field	Definition
Index Name	Solactive Europe High Yield Fund 4% ER Index
Bloomberg Ticker	SOLHYF4 Index
Ric	.SOLHYF4
ISIN	DE000SL0Q2S3
Adjustment Factor	0%
Basket Rebalancing Day	Index Start Date, Basket Rebalancing Day
Basket Rebalancing Day Lag	0
Basket Rebalancing Day Anchor	Last Index Calculation Day of each Calendar quarter
Basket Start Date	2020-06-30
Cash Calculation Day	Any Index Calculation Day
Cash Daycount Basis	360
Cash Offset	1
Cash Rate	"EURIBOR3M="
Cash Spread	0.0
Cash Start Date	Basket Start Date
FX Forward Term	N/A
FX Hedging Cost	N/A
Index Annualization Factor	252
Index Currency	EUR
Index Daycount Basis	360
Index Exposure Implementation Lag	1
Index FX Format	N/A
Index Maximum Exposure	200%
Index Reset Day	N/A
Index Return Lag	1
Index Return Method	Log-Return
Index Target Volatility	4%

Field	Definition
Index Type	Excess Return Basket
Index Volatility Adjustment Threshold	5%
Index Volatility Method	Biased Mean
Live Date	2025-07-04
Start Date	2020-12-31

FUND PARAMETERS

Index Component	Fund Name	Fund ISIN	Fund Bloomberg Ticker	Fund Currency	Target Weight	Holding Fee	Notional Increase Fee	Notional Decrease Fee	Return Type
1	Schroder ISF EURO High Yield	LU0849399786	SCIEHYA LX Equity	EUR	25%	0	0	0	ER
2	UBS Lux Bond Fund - Euro High Yield EUR	LU0086177085	SBCEHBI LX Equity	EUR	25%	0	0	0	ER
3	Wellington Euro High Yield Bond Fund	IE00BJRHVJ28	WEHYBSE ID Equity	EUR	25%	0	0	0	ER
4	Man Funds VI plc - Man GLG High Yield Opportunities	IE00BDTYYP61	MAHYODE ID Equity	EUR	25%	0	0	0	ER

LOOKBACK WINDOW PARAMETER

Per LOOKBACK WINDOW the following information needs to be provided

Field	Definition
Lookback Window 1	20d

Field	Definition
Lookback Window 2	60d
Initialized Basket Realized Volatility	N/A
Lambda	N/A
Lookback Period	N/A

FUND CURRENCY PARAMETERS

Per Fund Currency the following information needs to be provided

Field	Definition
Fund Currency	EUR
Funding Rate	N/A
Funding Offset	N/A
Funding Start Day	N/A
Funding Calculation Day	N/A
Funding Daycount Basis	N/A
Funding Spread	N/A
FX Daycount Basis	N/A