

## 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 Nordic HY Bond Fund 2% VT Index |
| Bloomberg Ticker                      | SOLSTDF2 Index                            |
| Ric                                   | .SOLSTDF2                                 |
| ISIN                                  | DE000SL0RZC1                              |
| Adjustment Factor                     | 0%                                        |
| Basket Rebalancing Day                | Any INDEX CALCULATION DAY                 |
| Cash Calculation Day                  | Any INDEX CALCULATION DAY                 |
| Cash Daycount Basis                   | 360                                       |
| Cash Offset                           | 1                                         |
| Cash Rate                             | "STISEK3MDFI="                            |
| Cash Spread                           | 0.0                                       |
| Cash Start Date                       | START DATE                                |
| FX Forward Term                       | N/A                                       |
| FX Hedging Cost                       | N/A                                       |
| Index Annulization Factor             | 252                                       |
| Index Currency                        | SEK                                       |
| Index Daycount Basis                  | 365                                       |
| Index Exposure Implementation Lag     | 1                                         |
| Index FX Format                       | N/A                                       |
| Index Maximum Exposure                | 200%                                      |
| Index Reset Day                       | Any INDEX CALCULATION DAY                 |
| Index Return Lag                      | 2                                         |
| Index Return Method                   | Log-Return Basket                         |
| Index Target Volatility               | 2%                                        |
| Index Type                            | Excess Return Basket                      |
| Index Volatility Adjustment Threshold | 0.0                                       |
| Index Volatility Method               | Unbiased no Mean                          |
| Basket Realized Volatility Lag        | 1                                         |
| Live Date                             | 2025-10-22                                |
| Start Date                            | 2020-12-29                                |

## FUND PARAMETERS

| Field                 | Definition                       |
|-----------------------|----------------------------------|
| Index Component       | 1                                |
| Fund Name             | Strand Företagsobligationsfond A |
| Fund ISIN             | SE0015192638                     |
| Fund Bloomberg Ticker | STDFORA SS Equity                |
| Fund Currency         | SEK                              |
| Target Weight         | 100%                             |
| Holding Fee           | 0                                |
| Notional Increase Fee | 0                                |
| Notional Decrease Fee | 0                                |
| Return Type           | Excess Return                    |

## LOOKBACK WINDOW PARAMETER

Per LOOKBACK WINDOW the following information needs to be provided

| Field                                  | Definition |
|----------------------------------------|------------|
| Lookback Window                        | 20d        |
| 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           | SEK        |
| 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        |