

Nasdaq-100 Intraday 35% Volatility Compass 6% Decrement™ Index (XNDX356C™)

ELEVATOR PITCH



NASDAQ INDEX SOLUTIONS FOR INSURANCE CARRIERS

10 SECOND PITCH

The Nasdaq-100 Intraday 35% Volatility Compass 6% Decrement Index (the "Index" or "Compass") is designed to provide exposure to the Nasdaq-100 Total Return™ Index, while targeting 35% volatility. The Index uses a trend signal, incorporating synthetic puts to manage drawdowns, and rebalances up to 7x daily to incorporate intraday market data between close-to-close observations.

30 SECOND PITCH

Compass is designed to provide:

Access to the Nasdaq-100®

Through its underlying index, investors gain access to leading innovative companies listed on Nasdaq®.

Volatility Control and Decrement Mechanics

Adjusts exposure up to 7x per day using TWAP to maintain an intraday 35% volatility target, alongside a built-in 6% decrement.

Trend Signal

The Index applies a synthetic put overlay designed to allow for more responsive protection during sudden intraday market moves.

60 SECOND PITCH

The Index employs a unique strategy combining three main components:

Access to the Nasdaq-100

- The Nasdaq-100 is a globally recognized index of 100 of the most innovative large-cap companies listed on the Nasdaq Stock Market®.
- The core underlier of Compass is the Nasdaq-100 Total Return Index, offering a more complete performance picture as it accounts for all income generated from underlying stocks, such as reinvested dividends.

Volatility Control and Decrement Mechanics

- Compass is designed to dynamically adjust exposure up to seven times per day using TWAP pricing to stay aligned with market conditions and the targeted 35% volatility level to support potential applications across financial products.
- A 6% annualized decrement is applied daily, which may increase income or growth variables in a product.

Trend Signal

- Applies a synthetic put mechanism intended to reduce exposure during sudden intraday declines.
- Designed to reduce the impact of extended market declines.

Disclaimer

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The data represents hypothetical data determined by retroactive application of a back-tested model, itself designed with the benefit of hindsight. Past performance is not indicative of future performance. Actual performance will vary, perhaps materially, from the performance set forth herein.