Index Specific Parameters

This section details the set up and layout of INDEX SPECIFIC PARAMETERS.

The INDEX is a representation of a Basket of selected Mutual Funds with a volatility target layer on top.

Generic Parameters

Field	Definition
Index Name	Solactive Absolute Return Fund Basket 4% VT USD ER 1% AR Index
Bloomberg Ticker	SOARFBVT Index
Ric	.SOARFBVT
ISIN	DE000SL0QXX4
Adjustment Factor	1%
Basket Rebalancing Day	Any Basket Rebalancing Day Anchor
Basket Rebalancing Day Lag	0
Basket Rebalancing Day Anchor	Any Index Calculation Day
Cash Calculation Day	Any INDEX CALCULATION DAY
Cash Daycount Basis	360
Cash Offset	1
Cash Rate	USDSOFR= Prior to the availability of the Secured Overnight Financing Rate SOFR (April 2nd, 2018), the Federal Funds Effective Rate (RIC: USONFFE=, BBG: FEDL01 Index) has been used.
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	USD
Index Daycount Basis	360
Index Exposure Implementation Lag	1
Index FX Format	N/A
Index Maximum Exposure	100%
Index Reset Day	Any INDEX CALCULATION DAY
Index Return Lag	0
Index Return Method	Log-Return Basket
Index Target Volatility	4%
Index Type	Excess Return Basket
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Unbiased No-Mean
Basket Realized Volatility Lag	3
Live Date	2025-06-18
Start Date	2021-05-05
Basket Start Date	2021-01-29
Start Level	1000

Fund Parameters

Field	Definition
Index Component	1
Fund Name	Jupiter Merian Global Equity Absolute Return Fund
Fund ISIN	IE00BLP5S353
Fund Bloomberg Ticker	OMEAUSA ID Equity
Fund Currency	USD
Target Weight	50%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return

Field	Definition
Index Component	2
Fund Name	AQR Adaptive Equity Market Neutral Ucits Fund
Fund ISIN	LU2805325763
Fund Bloomberg Ticker	AQANERA LX Equity
Fund Currency	USD
Target Weight	50%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return

For the avoidance of doubt, before 2025-03-07 a proxy fund was used instead of Index Component 2:

Fund ISIN	Proxy Fund ISIN	Proxy Fund Start Date	Proxy Fund End Date
LU2805325763	US00191K7990	2021-01-29	2025-03-07

Lookback Window Parameter

Per LOOKBACK WINDOW the following information needs to be provided

Field	Definition
Lookback Window	20
Initialized Basket Realized Volatility	N/A
Lambda	N/A
Lookback Period	N/A

Field	Definition
Lookback Window	60
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	USD
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