

# INDEX GUIDELINE

SOLACTIVE EQUITY ABSOLUTE RETURN FUND ER INDEX

Version 1.0

10 February 2026



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## INTRODUCTION

This document (the “GUIDELINE”) is to be used as a guideline with regard to the composition, calculation and maintenance of the SOLACTIVE EQUITY ABSOLUTE RETURN FUND ER INDEX (the “INDEX”). Any amendments to the rules made to the GUIDELINE are approved by the INDEX COMMITTEE specified in Section 5.5. The INDEX is owned, calculated, administered and published by Solactive AG (“SOLACTIVE”)



assuming the role as administrator (the “INDEX ADMINISTRATOR”) within the meaning of the Principles for Financial Benchmarks published by the International Organization of Securities Commissions in July 2013. The name “Solactive” is trademarked.

*The text uses defined terms which are formatted with “SMALL CAPS”. Such Terms shall have the meaning assigned to them as specified in Section 6 (Definitions).*

The GUIDELINE and the policies and methodology documents referenced herein contain the underlying principles and rules regarding the structure and operation of the INDEX. SOLACTIVE does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the INDEX nor the level of the INDEX at any certain point in time nor in any other respect. SOLACTIVE strives to the best of its ability to ensure the correctness of the calculation. There is no obligation for SOLACTIVE – irrespective of possible obligations to issuers – to advise third parties, including investors and/or financial intermediaries, of any errors in the INDEX. The publication of the INDEX by SOLACTIVE does not constitute a recommendation for capital investment and does not contain any assurance or opinion of SOLACTIVE regarding a possible investment in a financial instrument based on this INDEX.



# 1. INDEX SPECIFICATIONS

## 1.1. SCOPE OF THE INDEX

Category	Description
Asset Class	Funds
Strategy	Representation of selected Mutual Fund, applying an Excess Return on top.
Regional Allocation	Global

## 1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers:

Name	ISIN	Currency	Type	RIC	BBG ticker
Solactive Equity Absolute Return Fund ER Index	DE000SLOS651	USD	ER*	.SOEARFET	SOEARFET Index

\*ER means that the Index is calculated as excess return

The INDEX is published on the website of the INDEX ADMINISTRATOR ([www.solactive.com](http://www.solactive.com)) and is, in addition, available via the price marketing services of Boerse Stuttgart GmbH and may be distributed to all of its affiliated vendors. Each vendor decides on an individual basis as to whether it will distribute or display the INDEX via its information systems.

Any publication in relation to the INDEX (e.g. notices, amendments to the GUIDELINE) will be available at the website of the INDEX ADMINISTRATOR: <https://www.solactive.com/news/announcements/>.

## 1.3. INITIAL LEVEL OF THE INDEX

The initial level of the INDEX on the 03/04/2018, the START DATE, is 100. Historical values from the 10/02/2026, the LIVE DATE, will be recorded. Levels of the INDEX published for a period prior to the LIVE DATE have been back-tested.

## 1.4. PRICES AND CALCULATION FREQUENCY

The level of the INDEX is calculated on each CALCULATION DAY based on the most recently available NAVs of the FUND provided by the respective FUND MANAGER and Secured Overnight Financing Rate provided by the U.S. Federal Reserve Bank. A CALCULATION DAY is defined as a day for which NAV is



available for the FUND. In the event of NAV missing for the INDEX COMPONENT, such a day will be treated as an INDEX holiday.

## 1.5. LICENSING

Licenses to use the INDEX as the underlying value for financial instruments, investment funds and financial contracts may be issued to stock exchanges, banks, financial services providers and investment houses by SOLACTIVE.





## 2. INDEX SELECTION

As this INDEX is based on a single fund, no selection takes place.

### 2.1. INDEX UNIVERSE REQUIREMENTS

Not applicable as no ordinary rebalance takes place.

### 2.2. SELECTION OF THE INDEX COMPONENT

The INDEX is based on the following Mutual Fund (INDEX COMPONENT, together the FUND):

Name	Bloomberg Ticker	ISIN	Currency	NAV rounding
Jupiter Merian Gbl Equity Absolute Return	OMEAUSA ID	IE00BLP5S353	USD	2

### 2.3. WEIGHTING OF THE INDEX COMPONENT

As this INDEX is based on a single fund, hence weighting is 100%.



## 3. REBALANCE

### 3.1. ORDINARY REBALANCE

The INDEX is rebalanced potentially daily as the exposure to the FUND is reduced in favor of the hypothetical cash position.

### 3.2. EXTRAORDINARY REBALANCE

The INDEX is not rebalanced extraordinarily.



## 4. CALCULATION OF THE INDEX

### 4.1. INDEX FORMULA

The level of the INDEX is (i) calculated based on the level of the FUND, subject to an Excess Return adjustment.

The level of the INDEX is calculated according to the following formula:

$$Index_t = Index_{t-1} \times \left( 1 + \left( \frac{B_t}{B_{t-1}} - 1 - rate_{t-1} \times \frac{ACT_{t-1,t}}{360} \right) \right)$$

Where:

$Index_t$ : The level of the INDEX as of CALCULATION DAY t.

$Index_{t-1}$ : The level of the INDEX as of CALCULATION DAY t-1.

$Index_{StartDate}$ : The level of the Index as of START DATE equals 100.

$B_t$ : The FUND NAV as of CALCULATION DAY t.

$B_{t-1}$ : The FUND NAV as of CALCULATION DAY t-1.

$rate_{t-1}$ : The most recent available Secured Overnight Financing Rate (RIC: USDSOFR=) published on or before CALCULATION DAY t-1 expressed in percentage terms.

$ACT_{t-1,t}$ : The number of calendar days between CALCULATION DAY t-1 (including) and CALCULATION DAY t (excluding).

### 4.2. ACCURACY

The level of the INDEX will be rounded to 2 decimal places.

### 4.3. RECALCULATION

SOLACTIVE makes the greatest possible efforts to accurately calculate and maintain its indices. However, errors in the determination process may occur from time to time for variety reasons (internal or external) and therefore, cannot be completely ruled out. SOLACTIVE endeavors to correct all errors that have been identified within a reasonable period of time. The understanding of “a reasonable period of time” as well as the general measures to be taken are generally depending on



the underlying and is specified in the Solactive Correction Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/correction-policy/>.

#### 4.4. MARKET DISRUPTION

In periods of market stress SOLACTIVE calculates its indices following predefined and exhaustive arrangements as described in the Solactive Disruption Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/disruption-policy/>. Such market stress can arise due to a variety of reasons, but generally results in inaccurate or delayed prices for one or more INDEX COMPONENTS. The determination of the INDEX may be limited or impaired at times of illiquid or fragmented markets and market stress.



## 5. MISCELLANEOUS

### 5.1. DISCRETION

Any discretion which may need to be exercised in relation to the determination of the INDEX (for example the determination of the INDEX UNIVERSE (if applicable), the selection of the INDEX COMPONENTS (if applicable) or any other relevant decisions in relation to the INDEX) shall be made in accordance with strict rules regarding the exercise of discretion or expert judgement.

### 5.2. METHODOLOGY REVIEW

The methodology of the INDEX is subject to regular review, at least annually. In case a need of a change of the methodology has been identified within such review (e.g. if the underlying market or economic reality has changed since the launch of the INDEX, i.e. if the present methodology is based on obsolete assumptions and factors and no longer reflects the reality as accurately, reliably and appropriately as before), such change will be made in accordance with the Solactive Methodology Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.

Such change in the methodology will be announced on the SOLACTIVE website under the Section “[Announcement](https://www.solactive.com/news/announcements/)”, which is available at <https://www.solactive.com/news/announcements/>. The date of the last amendment of this INDEX is contained in this GUIDELINE.

### 5.3. CHANGES IN CALCULATION METHOD

The application by the INDEX ADMINISTRATOR of the method described in this document is final and binding. The INDEX ADMINISTRATOR shall apply the method described above for the composition and calculation of the INDEX. However, it cannot be excluded that the market environment, supervisory, legal and financial or tax reasons may require changes to be made to this method. The INDEX ADMINISTRATOR may also make changes to the terms and conditions of the INDEX and the method applied to calculate the INDEX that it deems to be necessary and desirable in order to prevent obvious or demonstrable error or to remedy, correct or supplement incorrect terms and conditions. The INDEX ADMINISTRATOR is not obliged to provide information on any such modifications or changes. Despite the modifications and changes, the INDEX ADMINISTRATOR will take the appropriate steps to ensure a calculation method is applied that is consistent with the method described above.

### 5.4. TERMINATION

SOLACTIVE makes the greatest possible efforts to ensure the resilience and continued integrity of its indices over time. Where necessary, SOLACTIVE follows a clearly defined and transparent procedure to adapt Index methodologies to changing underlying markets (see Section 5.2 “Methodology Review”) in order to maintain continued reliability and comparability of the indices. Nevertheless,



if no other options are available the orderly cessation of the INDEX may be indicated. This is usually the case when the underlying market or economic reality, which an index is set to measure or to reflect, changes substantially and in a way not foreseeable at the time of inception of the index, the index rules, and particularly the selection criteria, can no longer be applied coherently or the index is no longer used as the underlying value for financial instruments, investment funds and financial contracts.

SOLACTIVE has established and maintains clear guidelines on how to identify situations in which the cessation of an index is unavoidable, how stakeholders are to be informed and consulted and the procedures to be followed for a termination or the transition to an alternative index. Details are specified in the Solactive Termination Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/termination-policy/>.

## 5.5. INDEX COMMITTEE

An index committee composed of staff from SOLACTIVE and its subsidiaries (the “**INDEX COMMITTEE**”) is responsible for decisions regarding any amendments to the rules of the INDEX. Any such amendment, which may result in an amendment of the GUIDELINE, must be submitted to the INDEX COMMITTEE for prior approval and will be made in compliance with the Methodology Policy, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.



## 6. DEFINITIONS

“BASKET” shall have the meaning given to it in section 2.2.

“BASKET START DATE” means 2019-07-05.

“BMR” shall have the meaning as defined in section Introduction.

“BENCHMARK REGULATION” shall have the meaning as defined in section Introduction.

“BMR” shall have the meaning as defined in section Introduction.

“CALCULATION DAY” shall mean any weekday on which NAVs are available for each INDEX COMPONENT. In the event of at least one NAVs missing for any INDEX COMPONENT, such day will be treated as INDEX holiday.

“CALCULATION DAY t” shall mean any specific day that is a Calculation Day.

“CALCULATION DAY t-1” is the CALCULATION DAY immediately preceding CALCULATION DAY t.

“CLOSE OF BUSINESS” is the calculation time of the closing level of the INDEX as outlined in section 1.4.

“FUNDS” has the meaning given to it in section 2.2.

“FUND MANAGER” is the entity which implements the FUND’s investment objective and disseminates the NAV.

“GUIDELINE” shall have the meaning as defined in section Introduction.

“INDEX” shall have the meaning as defined in section Introduction.

“INDEX ADMINISTRATOR” shall have the meaning as defined in section Introduction.

“INDEX COMPONENT” has the meaning given to it in section 2.2.

“INDEX CURRENCY” is the currency specified in the column “Currency” in the table in Section 1.2.

“LIVE DATE” shall have the meaning as defined in section 1.3.

“NAV” shall mean the unit Net Asset Value per unit of the FUND as provided by the Fund Manager.

“NAV Rounding” has the meaning given to it in section 2.2.

“OVERSIGHT COMMITTEE” shall have the meaning as defined in section 5.5.

“SOLACTIVE” shall have the meaning as defined in section Introduction.

“START DATE” shall have the meaning as defined in section 1.3.



## 7. HISTORY OF INDEX CHANGES

Version	Date	Description
1.0	10 February 2026	Index Guideline creation ( <i>initial version</i> )

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