

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 Global Equity Funds 6% VT Index
Bloomberg Ticker	SOLGE6VT Index
Ric	.SOLGE6VT
ISIN	DE000SLOS4R9
Adjustment Factor	0%
Basket Rebalancing Day	Any INDEX CALCULATION DAY
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	"EURIBOR3M="
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	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	6%
Index Type	Excess Return
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Unbiased Mean
Live Date	2026-01-26
Start Date	2024-02-09

FUND PARAMETERS

Field	Definition
Index Component	1
Fund Name	JupiterMerian Global Equity Absolute Return Fund L
Fund ISIN	IE00BLP5S460
Fund Bloomberg Ticker	OMEAHA ID Equity
Fund Currency	EUR
Target Weight	50%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Excess Return

Field	Definition
Index Component	2
Fund Name	JPMorgan Funds - Europe Equity Absolute Alpha Fund D
Fund ISIN	LU1176912761
Fund Bloomberg Ticker	JPMDPEA LX Equity
Fund Currency	EUR
Target Weight	50%
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	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