

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 Security VT 20 Index
Bloomberg Ticker	SOSE20VT Index
Ric	.SOSE20VT
ISIN	DE000SL0QWW8
Adjustment Factor	2%
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	150%
Index Reset Day	Any INDEX CALCULATION DAY
Index Return Lag	2
Index Return Method	Log-Return Basket
Index Target Volatility	20%
Index Type	Excess Return
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Unbiased Mean
Live Date	2025-05-16
Start Date	2019-04-01

FUND PARAMETERS

Field	Definition
Index Component	1

Field	Definition
Fund Name	LUX MULTIMANAGER SICAV - Finserve Global Security Fund I SEK R
Fund ISIN	LU1822851538
Fund Bloomberg Ticker	SEGDSSR LX 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