

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 Multi Fixed Income Funds 3%RC Index
Bloomberg Ticker	SOLAMFI3 Index
Ric	.SOLAMFI3
ISIN	DE000SL0S636
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	365
Cash Offset	1
Cash Rate	"SONIAOSR="
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	GBP
Index Daycount Basis	365
Index Exposure Implementation Lag	1
Index FX Format	Spot
Index Maximum Exposure	200%
Index Reset Day	Any INDEX CALCULATION DAY
Index Return Lag	0
Index Return Method	Log-Return Basket
Index Target Volatility	3%
Index Type	Excess Return Basket
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Biased No-Mean
Basket Realized Volatility Lag	1
Live Date	2026-02-10

Field	Definition
Start Date	2019-08-06

FUND PARAMETERS

Field	Definition
Index Component	1
Fund Name	MI TwentyFour - Monument Bond Fund
Fund ISIN	GB00B3VH8W86
Fund Bloomberg Ticker	PTWFARA LN Equity
Fund Currency	GBP
Target Weight	30%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	2
Fund Name	BlackRock Global Funds - US Dollar High Yield Bond Fund
Fund ISIN	LU0580330818
Fund Bloomberg Ticker	BUSA3SH LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	3
Fund Name	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund
Fund ISIN	LU2004360918
Fund Bloomberg Ticker	MGFRAHA LX Equity
Fund Currency	GBP
Target Weight	10%

Field	Definition
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	4
Fund Name	Allianz Global Investors Fund - Allianz Global Floating Rate Notes Plus
Fund ISIN	LU1865151887
Fund Bloomberg Ticker	AGFPH2G LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	5
Fund Name	UBS Lux Bond Fund - Euro High Yield EUR
Fund ISIN	LU0997192736
Fund Bloomberg Ticker	UBSEHGP LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	6
Fund Name	Man Funds PLC - Man Dynamic Income

Field	Definition
Fund ISIN	IE000B5Y5BQ7
Fund Bloomberg Ticker	MADIBHG ID Equity
Fund Currency	GBP
Target Weight	30%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Prior to 2025-10-10 (and including) and starting from 2022-07-04 (and including) the basket was constructed based on below composition.

Field	Definition
Index Component	1
Fund Name	MI TwentyFour - Monument Bond Fund
Fund ISIN	GB00B3VH8W86
Fund Bloomberg Ticker	PTWFARA LN Equity
Fund Currency	GBP
Target Weight	30%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	2
Fund Name	BlackRock Global Funds - US Dollar High Yield Bond Fund
Fund ISIN	LU0580330818
Fund Bloomberg Ticker	BUSA3SH LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return

Field	Definition
Withholding Tax	0

Field	Definition
Index Component	3
Fund Name	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund
Fund ISIN	LU2004360918
Fund Bloomberg Ticker	MGFRAHA LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	4
Fund Name	Allianz Global Investors Fund - Allianz Global Floating Rate Notes Plus
Fund ISIN	LU1865151887
Fund Bloomberg Ticker	AGFPH2G LX Equity
Fund Currency	GBP
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	5
Fund Name	UBS Lux Bond Fund - Euro High Yield EUR
Fund ISIN	LU0997192736
Fund Bloomberg Ticker	UBSEHGP LX Equity
Fund Currency	GBP

Field	Definition
Target Weight	10%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	6
Fund Name	Man Funds PLC - Man Dynamic Income
Fund ISIN	IE000RA2ZI45
Fund Bloomberg Ticker	MGDYIHG ID Equity
Fund Currency	GBP
Target Weight	30%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Prior to 2022-07-01 (and including) and starting from START DATE (and including) the basket was constructed based on below composition.

Field	Definition
Index Component	1
Fund Name	MI TwentyFour - Monument Bond Fund
Fund ISIN	GB00B3VH8W86
Fund Bloomberg Ticker	PTWFARA LN Equity
Fund Currency	GBP
Target Weight	42.8571%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	2
Fund Name	BlackRock Global Funds - US Dollar High Yield Bond Fund
Fund ISIN	LU0580330818
Fund Bloomberg Ticker	BUSA3SH LX Equity
Fund Currency	GBP
Target Weight	14.2857%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	3
Fund Name	M&G Lux Investment Funds 1 - M&G Lux Global Floating Rate High Yield Fund
Fund ISIN	LU2004360918
Fund Bloomberg Ticker	MGFRAHA LX Equity
Fund Currency	GBP
Target Weight	14.2857%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	4
Fund Name	Allianz Global Investors Fund - Allianz Global Floating Rate Notes Plus
Fund ISIN	LU1865151887
Fund Bloomberg Ticker	AGFPH2G LX Equity
Fund Currency	GBP
Target Weight	14.2857%
Holding Fee	0
Notional Increase Fee	0

Field	Definition
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

Field	Definition
Index Component	5
Fund Name	UBS Lux Bond Fund - Euro High Yield EUR
Fund ISIN	LU0997192736
Fund Bloomberg Ticker	UBSEHGP LX Equity
Fund Currency	GBP
Target Weight	14.2857%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return
Withholding Tax	0

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	GBP
Funding Rate	N/A
Funding Offset	N/A
Funding Start Day	N/A
Funding Calculation Day	N/A
Funding Daycount Basis	N/A

Field	Definition
Funding Spread	N/A
FX Daycount Basis	N/A