

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 Global Equity Value Fund 10% VT EUR TR Index
Bloomberg Ticker	SOGEVFVT index
Ric	.SOGEVFVT
ISIN	DE000SLOSBN7
Adjustment Factor	0%
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	ESTRON
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	EUR
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	10%
Index Type	Total Return Basket
Index Volatility Adjustment Threshold	0.0
Index Volatility Method	Unbiased No-Mean
Basket Realized Volatility Lag	3
Live Date	2025-11-21
Start Date	2022-05-10
Basket Start Date	2022-03-07
Start Level	1000

Fund Parameters

Field	Definition
Index Component	1

Field	Definition
Fund Name	Rigsave Fund SICAV - Rigsave Global Equity Value Fund
Fund ISIN	LU2398290747
Fund Bloomberg Ticker	RIGEVIE LX Equity
Fund Currency	EUR
Target Weight	100%
Holding Fee	0
Notional Increase Fee	0
Notional Decrease Fee	0
Return Type	Total Return

Lookback Window Parameter

Per LOOKBACK WINDOW the following information needs to be provided

Field	Definition
Lookback Window	40
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