INDEX GUIDELINE

Solactive German Government 0-3 Month Bill Index

Version 1.0

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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 German Government 0-3 Month Bill Index (the "Index"). Any amendments to the rules made to the GUIDELINE are approved by the INDEX COMMITTEE as specified in the Bond Index Methodology, which is incorporated by reference and available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/. 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 5 (Definitions) or in the in the Bond Index Methodology, which is incorporated by reference and available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/.

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 of financial instruments or investment funds referencing the Index under a valid license – 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

The INDEX aims to track the performance of Euro denominated German government bills with a remaining time to maturity of up to 3 months.

1.2. IDENTIFIERS AND PUBLICATION

The Index is published under the following identifiers:

Name	ISIN	Currency	Type	Calculation Formula*	RIC	BBG ticker
Solactive German Government 0-3 Month Bill Index	DE000SL0T7C3	EUR	TR	Direct	.SOLGBI03	SOLGBI03

*The calculation formula refers to the index calculation's dependency on cash reinvestment, based on whether the cash reinvestment occurs on a daily/direct basis or periodically.

*TR means that the INDEX is calculated as total return index as described in the Bond Index Methodology, which is available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/

The INDEX is published on the website of the INDEX ADMINISTRATOR (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 was set at 1000 on January 29, 2016, and the LIVE DATE is May 11, 2026. Index levels published for the period prior to the LIVE DATE have been back-tested.

1.4. PRICES AND CALCULATION FREQUENCY

The Index is calculated and distributed once every BUSINESS DAY based on the Last Evaluated Mid Price of the INDEX COMPONENTS. Bonds added in a rebalancing (see Section 3) are included the Index at the Last Evaluated Mid Price on the relevant REBALANCE DAY. Bonds which are excluded from the Index in a rebalance are reflected in the calculation of the level of the Index for the REBALANCE DAY at the Last Evaluated Mid Price on the relevant REBALANCE DAY. Index analytical values are calculated each BUSINESS DAY using the Last Evaluated Mid Price based on FIXING TIME. Prices of INDEX COMPONENTS not listed in the INDEX CURRENCY are converted using the 16:00 London Fixing quoted by Thomson Reuters.

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

On each SELECTION DAY, all bonds which meet the INDEX COMPONENT REQUIREMENTS are eligible for inclusion in the Index and will be added as INDEX COMPONENT on the REBALANCE DAY. Additionally, on each SELECTION DAY, it will be evaluated whether all current INDEX COMPONENTS still meet the INDEX COMPONENT REQUIREMENTS. Each INDEX COMPONENT that does not meet the INDEX COMPONENT REQUIREMENTS will be removed from the Index on the next REBALANCE DAY.

2.1. SELECTION OF THE INDEX COMPONENTS

The initial composition of the INDEX, as well as any selection for a rebalance (as specified in Section 3) is determined using the following rules:

- Only Euro denominated Bills issued by the German government are eligible
- Bonds must have a remaining time to maturity of up to 3 months with respect to the REBALANCE DAY.
- Bonds must be issued prior to SELECTION DAY.
- A price from the PRICING PROVIDER must be available for each INDEX COMPONENT on SELECTION DAY.

(the "INDEX COMPONENT REQUIREMENTS")

The determination of the INDEX COMPONENTS is fully rule-based and the INDEX ADMINISTRATOR has no discretion.

2.2. WEIGHTING OF THE INDEX COMPONENTS

On each SELECTION DAY each INDEX COMPONENT is weighted using the market value based on the Last Evaluated Mid Price including accrued interest as on the SELECTION DAY in order to achieve the aim of the Index.

3. ORDINARY REBALANCE

In order to reflect the new selection of the INDEX COMPONENTS determined on the SELECTION DAY (in accordance with Section 2.1) the Index is adjusted on the REBALANCE DAY after CLOSE OF BUSINESS.

For more information on the rebalance procedure please refer to the Bond Index Methodology, which is incorporated by reference and available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/.

SOLACTIVE will publish any changes made to the INDEX COMPONENTS on the SOLACTIVE webpage.

4. CORPORATE ACTIONS

As part of the INDEX maintenance SOLACTIVE will consider various events – also referred to as corporate actions – which result in an adjustment to the INDEX between two regular REBALANCE DAYS. Such events have a material impact on the price, weighting or overall integrity of INDEX COMPONENTS. Therefore, they need to be accounted for in the calculation of the INDEX. Adjustments to the INDEX to account for corporate actions will be made in compliance with the Bond Index Methodology.

5. DEFINITIONS

BUSINESS DAY is with respect to the Index each day Monday to Friday except the following sets of days: European Banking Holidays.

CLOSE OF BUSINESS is a time stamp when an Index is calculated.

GUIDELINE shall have the meaning as defined in Section Introduction

FIXING TIME is 16:15 (UK time) as stated in the list of fixing time in the Bond Pricing Provider and Markets Fixing Time document in https://www.solactive.com/documents/.

INDEX ADMINISTRATOR shall have the meaning as defined in Section Introduction.

INDEX COMPONENT is each bond reflected in the Index.

INDEX COMPONENT REQUIREMENTS shall have the meaning as defined in Section 2.1

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

INDEX COMMITTEE shall have the meaning as defined in the Bond Index Methodology.

LIVE DATE is the date when the INDEX is published.

PRICING PROVIDER is the Intercontinental Exchange (ICE).

REBALANCE DAY is the every business day

SELECTION DAY is the same as the REBALANCE DAY

SOLACTIVE shall have the meaning as defined in Section Introduction.

Please note that the definitions included in the Bond Index Methodology apply to this GUIDELINE. In case of a discrepancy, the definition presented in the GUIDELINES should prevail.

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