CANNABIS INDEX GUIDELINE

Cannabis Index

Version 1.1

26 September 2019

TABLE OF CONTENTS

INDEX GUIDELINE

Introduction

Version 1.1 – 26 September 2019

INTRODUCTION

This document (the "Guideline") is to be used as a guideline with regard to the composition, calculation and maintenance of the Index. Any changes made to the Guideline are initiated by the Committee specified in Section 1.6. The Index is calculated and published by Solactive AG. The name "Solactive" is trademarked.

It contains the underlying principles and rules regarding the structure and operation of the Solactive Cannabis Index (the "Index"). Solactive AG shall make every effort to implement the applicable regulations. Solactive AG does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the Index nor the Index value at any certain point in time nor in any other respect. The Index is merely calculated and published by Solactive AG and it strives to the best of its ability to ensure the correctness of the calculation. There is no obligation for Solactive AG – irrespective of possible obligations to issuers – to advise third parties, including investors and/or financial intermediaries, of any errors in the Index. The publication of the Index by Solactive AG does not constitute a recommendation for capital investment and does not contain any assurance or opinion of Solactive AG regarding a possible investment in a financial instrument based on this Index.

INDEX GUIDELINE

Index Specifications

Version 1.1 – 26 September 2019

1 INDEX SPECIFICATIONS

> The Cannabis Index (the "Index") is an Index of Solactive AG and is calculated and distributed by Solactive AG.

> It tracks the price movements in shares of companies that are active in the field of cannabis.

> The Index is a Net Total Return index.

> The Index is published in USD.

1.1 SHORT NAME AND ISIN

The Index is distributed under ISIN DE000SLA9PD6; the WKN is SLA9PD. The Index is published on Reuters under the code .POTX and on Bloomberg under the code POTX Index.

1.2 INITIAL VALUE

The Index is based on 1000 at the close of trading on the start date, September 03, 2019.

1.3 DISTRIBUTION

The Index is published via the price marketing services of Boerse Stuttgart AG and is distributed to all affiliated vendors. Each vendor decides on an individual basis as to whether it will distribute/display the Index via its information systems.

1.4 PRICES AND CALCUATION FREQUENCY

The price of the Index is calculated on each Business Day based on the prices on the respective Exchanges on which the Index Components are listed. The most recent prices of all Index Components are used. Prices of Index Components not listed in the Index Currency are translated using spot foreign exchange rates quoted by Reuters. Should there be no current price available on Reuters, the most recent price or the Trading Price on Reuters for the preceding Trading Day is used in the calculation.

The Index is calculated every Business Day from 9:00 a.m. to 10:30 p.m., CET. In the event that data cannot be provided to Reuters or to the pricing services of Boerse Stuttgart AG, the Index cannot be distributed.

1.5 WEIGHTING

On each Selection Day, the Index Components of the Cannabis Index are weighted according to Free Float Market Capitalization subject to the following constraints:

a) The maximum weight of a company is 8.0%.

b) The minimum weight of a company is 0.3%.

c) The aggregate weight of companies with weight above 4.5% cannot exceed 48% of the index weight.

d) The aggregate weight of Pre-Revenue Companies (as defined in Section 4) cannot exceed 10% of the index weight, and the maximum weight of a Pre-Revenue Company is 4.5%.

The excess weight that results from implementing these constraints is redistributed proportionally such that none of the above constraints are breached.

1.6 OVERSIGHT

A Committee composed of staff from Solactive AG (the "Committee" or the "Index Committee") is responsible for decisions regarding the composition of the Index as well as any amendments to the rules.

Members of the Committee can recommend changes to the Guideline and submit them to the Committee for approval.

1.7 PUBLICATION

All specifications and information relevant for calculating the Index are made available on the http://www.solactive.com web page and sub-pages.

1.8 HISTORICAL DATA

Historical data will be maintained from the launch of the Index on September 03, 2019.

1.9 LICENSING

Licenses to use the Index as the underlying value for derivative instruments are issued to stock exchanges, banks, financial services providers and investment houses by Solactive AG.

INDEX GUIDELINE

Composition of the Index

Version 1.1 – 26 September 2019

2 COMPOSITION OF THE INDEX

2.1 SELECTION OF THE INDEX COMPONENTS

The initial composition of the Index as well as any ongoing adjustment is based on the following rules:

On the Selection Days, Solactive defines the Index Universe as defined in Section 4. Out of this universe, only companies that fulfill the following criteria are selected as components of the index.

Companies are only eligible if they generate at least 50% of their revenues from the cannabis industry value chain, as defined in Section 4, or if they are expected to derive at least 50% of their revenues from the cannabis industry value chain in the future. Further, companies are only eligible if their cannabis related business activities are legal under all laws, rules and regulations applicable to their business.

For the avoidance of doubt, companies in the U.S. that grow, produce and/or supply cannabis in violation of U.S. federal law are not eligible. Companies may supply products and perform services in the U.S. to end companies (including end companies that grow, produce, distribute, or sell cannabis or products derived from cannabis in a manner that is legal under state and local law but not under U.S. federal law) so long as the provision of such products and services by the company is legal under applicable federal, state and local law.

Pure-Play Companies and Pre-Revenue Companies (as defined in Section 4) are ranked respectively according to free float market capitalization. The 40 highest ranking Pure-Play Companies are included in the index (if there are fewer than 40 Pure-Play Companies, all are included). The 10 highest ranking Pre-Revenue Companies are included in the index (if there are fewer than 10 Pre-Revenue Companies, all are included.

If fewer than 25 companies satisfy the criteria outlined in Section 4.f, the average daily trading volume is relaxed up to USD 1 million until the required number of 25 index components is reached. To clarify, the criterion is only relaxed up to the point that there are 25 components that pass the criterion.

2.2 ORDINARY ADJUSTMENT

The composition of the Index is adjusted quarterly on the second Friday of February, May, August and November. The composition of the Index is reviewed on the Selection Day and necessary changes are announced.

The first adjustment will be made on the second Friday of November 2019, based on the Trading Prices of the Index Components on the Adjustment Day.

Solactive AG shall publish any changes made to the Index composition on the Selection Day and consequently with sufficient notice before the Adjustment Day.

2.3 EXTRAORDINARY ADJUSTMENT

An extraordinary adjustment, if applicable, is triggered and applied in compliance with the rules set forth in the Solactive Guideline for Extraordinary Corporate Actions.

If Solactive determines that a company that is a current Index Component is no longer in compliance with the legal considerations described in this document, i.e. Section 2.1 and the description of the "Index Universe" in Section 4., Solactive will remove the Index Component outside of the regular rebalance schedule from the Index. The Index Component will be removed from the Index on the effective date as announced by Solactive. The weight of the removed Index Component based on its Trading Price on the last Trading Day before the effective date will be distributed pro rata across the remaining Index Components.

INDEX GUIDELINE

Calculation of the Index

Version 1.1 – 26 September 2019

3 CALCULATION OF THE INDEX

3.1 INDEX FORMULA

The Index Value on a Business Day at the relevant time is calculated in accordance with the following formula:

$$Index_t = \sum_{i=1}^{n} \frac{(x_{i,t} \times p_{i,t} \times f_{i,t})}{D_t}$$

With:

$x_{i,t}$	=	Number of Index Shares of the Index Component i on Trading Day t
$p_{i,t}$	=	Price of Index Component i on Trading Day t
$f_{i,t}$	=	Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency
D_t	=	Divisor on Trading Day t

The initial Divisor on the Start Date is calculated according to the following formula:

$$D_t = \frac{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t})}{100}$$

After the close of trading on each Adjustment Day t, the new Divisor is calculated as follows:

$$D_{t+1} = \frac{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t+1})}{Index_t}$$

This Divisor is valid starting the immediately following Business Day.

3.2 ACCURACY

- The value of the Index will be rounded to 2 decimal places.
- Divisors will be rounded to six decimal places.

3.3 ADJUSTMENTS

Indices need to be adjusted for systematic changes in prices once these become effective. This requires the new Number of Index Shares of the affected Index Component and the Divisor to be calculated on an ex-ante basis.

Following the Committee's decision, the Index is adjusted for distributions, capital increases and stock splits.

This procedure ensures that the first ex quote can be properly reflected in the calculation of the Index. This ex-ante procedure assumes the general acceptance of the Index calculation formula as well as open access to the parameter values used. The calculation parameters are provided by the Index Calculator.

3.4 DIVIDENDS AND OTHER DISTRIBUTIONS

Dividend payments and other distributions are included in the Index. They cause an adjustment of the Divisor. The new Divisor is calculated as follows:

$$D_{t+1} = D_t \times \frac{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t}) - (x_{i,t} \times y_{i,t} \times g_{i,t})}{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t})}$$

With:

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t

$y_{i,t}$ = Distribution of Index Component i with ex-date $t+1$ multiplied by the Dividend Correction Factor

$p_{i,t}$ = Price of Index Component i on Trading Day t

$f_{i,t}$ = Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency

$g_{i,t}$ = Foreign exchange rate to convert the amount of the distribution of Index Component i on Trading Day t into the Index Currency

D_t = Divisor on Trading Day t

D_{t+1} = Divisor on Trading Day $t+1$

3.5 CORPORATE ACTIONS

3.5.1 Principles

Following the announcement by an issuer of Index Components of the terms and conditions of a corporate action, the Index Calculator determines whether such corporate action has a dilutive, concentrative or similar effect on the price of the respective Index Component.

If this should be the case, the Index Calculator shall make the necessary adjustments that are deemed appropriate in order to take into account the dilutive, concentrative or similar effect and shall determine the date on which this adjustment shall come into effect.

Amongst other things, the Index Calculator can take into account the adjustment made by an Affiliated Exchange as a result of the corporate action with regard to option and futures contracts on the respective share traded on this Affiliated Exchange.

3.5.2 Capital increases

In the case of capital increases with ex-date $t+1$, the Index is adjusted as follows:

$$x_{i,t+1} = x_{i,t} \times \frac{1+B}{1}$$

With:

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t
$x_{i,t+1}$ = Number of Index Shares of the Index Component i on Trading Day $t+1$
B = Shares received for every share held

$$p_{i,t+1} = \frac{p_{i,t} + s \times B}{1 + \mathrm{B}}$$

With:

$p_{i,t}$ = Price of Index Component i on Trading Day t
$p_{i,t+1}$ = Hypothetical price of Index Component i on Trading Day $t+1$
s = Subscription Price in the Index Component currency
B = Shares received for every share held

$$D_{t+1} = D_t * \frac{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t}) + \sum_{i=1}^{n}[(x_{i,t+1} \times p_{i,t+1} \times f_{i,t}) - (x_{i,t} \times p_{i,t} \times f_{i,t})]}{\sum_{i=1}^{n}(p_{i,t} \times f_{i,t} \times x_{i,t})}$$

With:

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t
$x_{i,t+1}$ = Number of Index Shares of the Index Component i on Trading Day $t+1$
$p_{i,t}$ = Price of Index Component i on Trading Day t
$p_{i,t+1}$ = Hypothetical price of Index Component i on Trading Day $t+1$
$f_{i,t}$ = Foreign exchange rate to convert the Price of Index Component i on Trading Day t into the Index Currency
D_t = Divisor on Trading Day t
D_{t+1} = Divisor on Trading Day $t+1$

3.5.3 Share splits

In the case of share splits with ex-date on Trading Day $t+1$, it is assumed that the prices change in ratio of the terms of the split. The new Number of Index Shares is calculated as follows:

$$x_{i,t+1} = x_{i,t} \times \mathrm{B}$$

With:

$x_{i,t}$ = Number of Index Shares of the affected Index Component on Trading Day t

$x_{i,t+1}$ = Number of Index Shares of the affected Index Component on Trading Day $t+1$

B = Shares after the share split for every share held before the split

3.5.4 Stock distributions

In the case of stock distributions with ex-date on Trading Day $t+1$, it is assumed that the prices change according to the terms of the distribution. The new Number of Index Shares is calculated as follows:

$$x_{i,t+1} = x_{i,t} \times (1 + \mathrm{B})$$

With:

$x_{i,t}$ = Number of Index Shares of the Index Component i on Trading Day t

$x_{i,t+1}$ = Number of Index Shares of the Index Component i on Trading Day $t+1$

B = Shares received for every share held

3.6 MISCELLANEOUS

3.6.1 Recalculation

Solactive AG makes the greatest possible efforts to accurately calculate and maintain its indices. However, the occurrence of errors in the index determination process cannot be ruled out. In such cases Solactive AG adheres to its publicly available Correction Policy.

3.6.2 Market Disruption

In periods of market stress Solactive AG calculates its indices following predefined and exhaustive arrangements set out in its publicly available Disruption Policy.

INDEX GUIDELINE

Definitions

Version 1.1 – 26 September 2019

4 DEFINITIONS

The "**Index Universe**" in respect of a Selection Day are companies that fulfill the following criteria:

a) Listing on a regulated stock exchange in the form of shares tradable for foreign investors without restrictions.

b) Listing on a regulated stock exchange which requires companies to maintain compliance with all laws, rules and regulations applicable to their business, including U.S. federal laws; the list of eligible exchanges currently includes the TSX, TSX Venture, ASX, NYSE, and/or NASDAQ. The list of eligible exchanges can be updated at the quarterly rebalance as a result of applicable regulatory changes. For the avoidance of doubt, ADRs listed on such exchanges are eligible.

c) Either (i) derives at least 50% of its revenue from the cannabis industry value chain ("Pure-Play Companies") or (ii) does not derive at least 50% of its revenue from the cannabis industry value chain, but is a pharmaceutical or biotechnology company and is expected to derive at least 50% of its revenue from the cannabis industry value chain in the future based on their primary business operations, and/or product pipeline ("Pre-Revenue Companies"). The cannabis industry value chain includes:

   a. The legal production, growth and distribution of marijuana[1], as well as extracts, derivative products or synthetic versions thereof.

   b. The legal production, growth and distribution of hemp[1], as well as extracts, derivative products or synthetic versions thereof.

   c. Financial services (including insurance offerings, property leasing, financing, capital markets activity and investments) related to companies involved in the production, growth and distribution of cannabis.

   d. Pharmaceutical applications of cannabis.

   e. Cannabidiol (better known as CBD) and cannabis oil products, edibles, topicals, drinks and other products.

   f. Products that may be used to consume cannabis.

d) All cannabis related business activities are legal under all laws, rules and regulations applicable to the company's business.

e) Market Capitalization of at least USD 100 million for companies that are not Index Components on the respective Selection Day and at least USD 80 million for companies that are Index Components on the respective Selection Day.

f) Average daily trading volume in the last three and/or six months of at least USD 2 million for companies that are not Index Components on the respective Selection Day and at least USD 1.4

[1] *"Hemp" refers to cannabis plants with a delta-9 tetrahydrocannabinol ("THC") concentration of not more than 0.3 percent on a dry weight basis, as well as derivatives thereof, whereas "marijuana" refers to all other cannabis plants and derivatives thereof.*

million for companies that are Index Components on the respective Selection Day. Companies that are not Index Components and that have completed an initial public offering ("IPO") within the last three months must have average daily trading volume in the last one month of at least USD 5 million to qualify for inclusion.

g) Free float percentage of total shares outstanding of at least 10% or a minimum free float market capitalization of USD 1 billion.

The "**Index Component**" is each share currently included in the Index.

The "**Total Shares**" are in respect of an Index Component and any given Business Day the number or fraction of shares included in the Index. It is calculated for any Index Component as the ratio of (A) the Percentage Weight of an Index Component multiplied by the Index value and the Divisor and (B) its Trading Price (converted into the Index Currency according to the principles laid out in Section 1.4 of this document).

The "**Percentage Weight**" of an Index Component is the ratio of its Trading Price multiplied by its Number of Shares divided by the Index value and the Divisor.

The "**Dividend Correction Factor**" is calculated as 1 minus the applicable withholding tax rate and/or other applicable tax rate currently prevalent in the respective country.

In particular, an "**Extraordinary Event**" is

- a Merger
- a Takeover Bid
- a Delisting
- the Nationalization of a company
- Insolvency.

The Trading Price for this Index Component on the day the event came into effect is the last available market price for this Index Component quoted on the Exchange on the day the event came into effect (or, if a market price is not available for the day the event came into effect, the last available market price quoted on the Exchange on a day specified as appropriate by the Index Calculator) as determined by the Index Calculator, and this price is used as the Trading Price of the particular Index Component until the end of the day on which the composition of the Index is next set.

In the event of the Insolvency of an issuer of an Index Component, the Index Component shall remain in the Index until the next Adjustment Day. As long as a market price for the affected Index Component is available on a Business Day, this shall be applied as the Trading Price for this Index Component on the relevant Business Day, as determined in each case by the Index Calculator. If a market price is not available on a Business Day the Trading Price for this Index Component is set to zero. The Committee may also decide to eliminate the respective Index Component at an earlier point in time prior to the next Adjustment Day. The procedure in this case is identical to an elimination due to an Extraordinary Event.

An Index Component is "**delisted**" if the Exchange announces pursuant to the Exchange regulations that the listing of, the trading in, or the issuing of public quotes on the Index Component at the Exchange has ceased immediately or will cease at a later date, for whatever reason (provided the Delisting is not because of a Merger or a Takeover Bid), and the Index Component is not immediately listed, traded or quoted again on an exchange, trading or listing system, acceptable to the Index Calculator.

"**Insolvency**" occurs with regard to an Index Component if (A) all shares of the respective issuer must be transferred to a trustee, liquidator, insolvency administrator or a similar public officer as result of voluntary or compulsory liquidation, insolvency or winding-up proceedings or comparable proceedings affecting the issuer of the Index Components or (B) the holders of the shares of this issuer are legally enjoined from transferring the shares.

A "**Takeover Bid**" is a bid to acquire, an exchange offer, or any other offer or act of a legal person that results in the related legal person acquiring as part of an exchange or otherwise more than 10% and less than 100% of the voting shares in circulation from the issuer of the Index Component or the right to acquire these shares, as determined by the Index Calculator based on notices submitted to public or self-regulatory authorities or other information considered by the Index Calculator to be relevant.

With regard to an Index Component, a "**Merger**" is

(i) a change in the security class or a conversion of this share class that results in a transfer or an ultimate definite obligation to transfer all the shares in circulation to another legal person,

(ii) a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer to exchange shares with another legal person (except in a merger or share exchange under which the issuer of this Index Component is the acquiring or remaining company and which does not involve a change in security class or a conversion of all the shares in circulation),

(iii) a takeover offer, exchange offer, other offer or another act of a legal person for the purposes of acquiring or otherwise obtaining from the issuer 100% of the shares issued that entails a transfer or the irrevocable obligation to transfer all shares (with the exception of shares that are held and controlled by the legal person), or

(iv) a merger (either by acquisition or through forming a new structure) or a binding obligation on the part of the issuer of the share or its subsidiaries to exchange shares with another legal person, whereby the issuer of the share is the acquiring or remaining company and it does not involve a change in the class or a conversion of the all shares issued, but the shares in circulation directly prior to such an event (except for shares held and controlled by the legal person) represent in total less than 50% of the shares in circulation directly subsequent to such an event.

The "**Merger Date**" is the date on which a Merger is concluded or the date specified by the Index Calculator if such a date cannot be determined under the law applicable to the Merger.

"**Nationalization**" is a process whereby all shares or the majority of the assets of the issuer of the shares are nationalized or are expropriated or otherwise must be transferred to public bodies, authorities or institutions.

The “**Exchange**” is, in respect of the Index and every Index Component, the respective primary exchange where the Index Component has its primary listing. The Committee may decide to declare a different stock exchange the “Exchange” for trading reasons, even if the company is only listed there via a Stock Substitute.

A “**Stock Substitute**” includes in particular, American Depository Receipts (ADR) and Global Depository Receipts (GDR).

With regard to an Index Component (subject to the provisions given above under “Extraordinary Events”) the “**Trading Price**” in respect of a Trading Day is the closing price on this Trading Day determined in accordance with the Exchange regulations. If the Exchange has no closing price for an Index Component, the Index Calculator shall determine the Trading Price and the time of the quote for the share in question in a manner that appears reasonable to it.

“Trading Day” is with respect to an Index Component included in the Index at the Rebalancing Day and every Index Component included in the Index at the Calculation Day immediately following the Rebalancing Day (for clarification: this provision is intended to capture the Trading Days for the securities to be included in the Index as new Index Components with close of trading on the relevant exchange on the Rebalancing Day) a day on which the relevant Exchange is open for trading (or a day that would have been such a day if a market disruption had not occurred), excluding days on which trading may be ceased prior to the scheduled Exchange closing time and days on which the Exchange is open for a scheduled shortened period. The Index Calculator is ultimately responsible as to whether a certain day is a Trading Day.

The “**Index Calculator**” is Solactive AG or any other appropriately appointed successor in this function.

The “**Index Currency**” is USD.

The “**Free Float Market Capitalization**” is with regard to each of the securities in the Index on a Selection Day the share class-specific Free Float Market Capitalization for any security in the Index Universe. It is calculated as the multiplication of the shares outstanding in Free Float (as sourced from data vendors) with the Trading Price of the share class as of the respective Selection Day.

“Calculation Day” is every weekday Monday to Friday. A day on which the New York Stock Exchange (NYSE) and/or NASDAQ is not open for general business is not a Calculation Day.

A “**Business Day**” is every weekday Monday to Friday.

The “**Adjustment Day**” is the second Friday in February, May, August and November. If that day is not a Calculation Day the Adjustment Day will be the immediately following Business Day.

The “**Selection Day**” is the Business Day 10 Business Days before the Adjustment Day.

A “**Market Disruption Event**” occurs if

1. one of the following events occurs or exists on a Trading Day prior to the opening quotation time for an Index Component:

   A) trading is suspended or restricted (due to price movements that exceed the limits allowed by the Exchange or an Affiliated Exchange, or for other reasons):

   1.1. across the whole Exchange; or

1.2. in options or futures contracts on or with regard to an Index Component or an Index Component that is quoted on an Affiliated Exchange; or

1.3. on an Exchange or in a trading or quotation system (as determined by the Index Calculator) in which an Index Component is listed or quoted; or

B) an event that (in the assessment of the Index Calculator) generally disrupts and affects the opportunities of market participants to execute on the Exchange transactions in respect of a share included in the Index or to determine market values for a share included in the Index or to execute on an Affiliated Exchange transaction with regard to options and futures contracts on these shares or to determine market values for such options or futures contracts.

2. trading on the Exchange or an Affiliated Exchange is ceased prior to the "**Normal Exchange Closing Time**", which is the time at which the Exchange or an Affiliated Exchange is normally closed on working days without taking into account after-hours trading or other trading activities carried out outside the normal trading hours. An exception to this classification as a Market Disruption Event is where the early cessation of trading is announced by the Exchange or Affiliated Exchange on this Trading Day at least one hour before

   2.1. the actual closing time for normal trading on the Exchange or Affiliated Exchange on the Trading Day in question or, if earlier.

   2.2. the closing time (if given) of the Exchange or Affiliated Exchange for the execution of orders at the time the quote is given.

3. a general moratorium is imposed on banking transactions in the country in which the Exchange is resident if the above-mentioned events are material in the assessment of the Index Calculator, whereby the Index Calculator makes its decision based on those circumstances that it considers reasonable and appropriate.

INDEX GUIDELINE

Appendix

Version 1.1 – 26 September 2019

5 APPENDIX

5.1 CONTACT DATA

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5.2 CHANGES IN CALCULATION METHOD

The application by the Index Calculator of the method described in this document is final and binding. The Index Calculator shall apply the method described above for the composition and calculation of the Index. However, it cannot be excluded that the market environment, supervisory, legal, financial or tax reasons may require changes to be made to this method. The Index Calculator may also make changes to the terms and conditions of the Index and the method applied to calculate the Index that it deems to be necessary and desirable in order to prevent obvious or demonstrable error or to remedy, correct or supplement incorrect terms and conditions. The Index Calculator is not obliged to provide information on any such modifications or changes. Despite the modifications and changes, the Index Calculator will take the appropriate steps to ensure a calculation method is applied that is consistent with the method described above.