

INDEX GUIDELINE

VRS U.S. CORE LONG/SHORT TR INDEX

VRS U.S. LOW-BETA LONG/SHORT TR INDEX

Version 1.1

01 July 2020



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Introduction

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INTRODUCTION

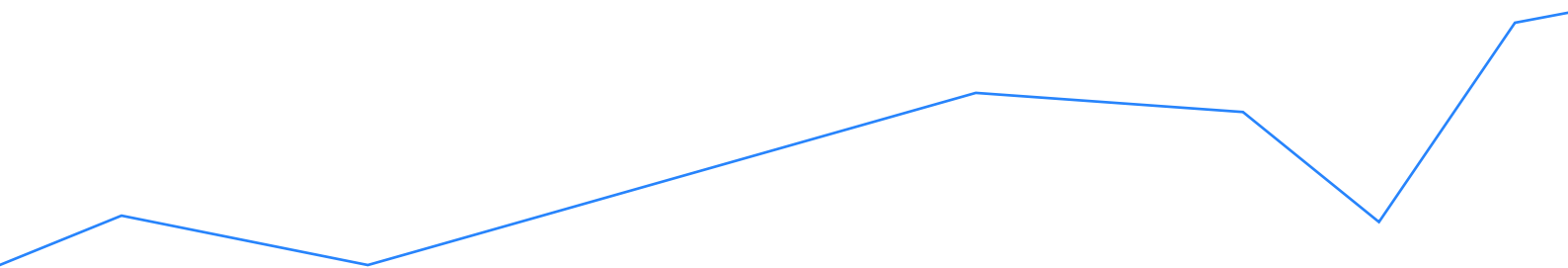
This document (the “Guideline”) is to be used as a guideline with regard to the composition, calculation and maintenance of the Indexes. Any changes made to the Guideline are initiated by the Committee specified in Section 1.6. The Indexes are calculated and published by Solactive AG. The name “Solactive”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

It contains the underlying principles and rules regarding the structure and operation of the VRS U.S. Core Long/Short TR Index (the “Core Index”) and of the VRS U.S. Low-Beta Long/Short TR Index (the “Low-Beta Index”) (together, “the Indexes”). 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 Indexes nor the Indexes value at any certain point in time nor in any other respect. The Indexes are 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 Indexes. The publication of the Indexes 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 these Indexes.



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Index Specifications



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1 INDEX SPECIFICATIONS

- The VRS U.S. Core Long/Short TR Index and the VRS U.S. Low-Beta Long/Short TR Index are Indexes of Value Rotation Strategies LLC (“VRS”) and are calculated and distributed by Solactive AG.
- The Indexes intend to track the price movements of portfolios developed to provide long and short exposure to U.S. equities via a rules-based allocation process. The Indexes seek to track the performance of portfolios that provide equity-like rates of return through a market cycle with reduced beta, volatility and correlation relative to broad equity market indexes. The Indexes utilize an ongoing analysis of corporate fundamental and market conditions and make allocation decisions based upon the prevailing environment. The Indexes are rebalanced monthly with allocation changes effective as of the first business day of each month. The Indexes maintain 100% long exposure (including cash), and varied short exposure based upon fundamental analysis and market conditions. The Indexes utilize ETFs as well as custom baskets comprised of equities traded in the U.S.
- The Indexes are Gross Total Return.
- The Indexes are published in USD.

1.1 SHORT NAME AND ISIN

The Core Index is distributed under ISIN DE000SLA8GC9; the WKN is SLA8GC. The Index is published on Reuters under the code .VRSUSCR and on BBG under the code VRSUSCR Index.

The Low-Beta Index is distributed under ISIN DE000SLA0A1R5; the WKN is SL0A1R. The Index is published on Reuters under the code .VRSUSLB and on BBG under the code VRSUSLB Index.

1.2 INITIAL VALUE

The Indexes are each based on 1,000.00 at the close of trading on 31 December 2004.

1.3 DISTRIBUTION

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

1.4 PRICES AND CALCULATION FREQUENCY

The prices of the Indexes are 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 daily index closing values are calculated using Reuters/WMCO closing spot rates as at 4pm London time.



The Indexes are calculated every Business Day from 9:00 a.m. to 4:50 p.m., EDT. In the event that data cannot be provided to Reuters or to the pricing services of Boerse Stuttgart GmbH, the Indexes cannot be distributed.

1.5 WEIGHTING

On each Adjustment Day, each Index Component is weighted first with respect to the following sub-indexes:

- VRS U.S. Core Long TR Sub-Index / VRS U.S. Low-Beta Long TR Sub-Index (“Long Indexes”)
- VRS U.S. Core Short TR Sub-Index / VRS U.S. Low-Beta Short TR Sub-Index (“Short Indexes”)

The weight of each of the Long Indexes equals 100%. The target weight of the Core and Low-Beta Short Indexes typically ranges from 40% - 60% and 75% - 100%, respectively (prior to any position-level netting impact), as determined monthly according to construction rules based upon the current composition of the Long Indexes, analysis of fundamental metrics and the current market environment. Although the sub-indexes are maintained individually for calculation purposes, the Indexes’ construction methodology and process is dictated by a holistic “bottoms-up” and “top-down” set of combined long and short analysis, and therefore the sub-indexes overlap in their use of construction rules and logic.

1.6 OVERSIGHT

A Committee composed of staff from VRS (the “Committee” or the “Index Committee”) is responsible for decisions regarding any amendments to the rules of the Indexes.

Changes to the Guideline are submitted to the Committee for approval.

1.7 PUBLICATION

All specifications and information relevant for calculating the Indexes 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 Indexes on 01 January 2005.

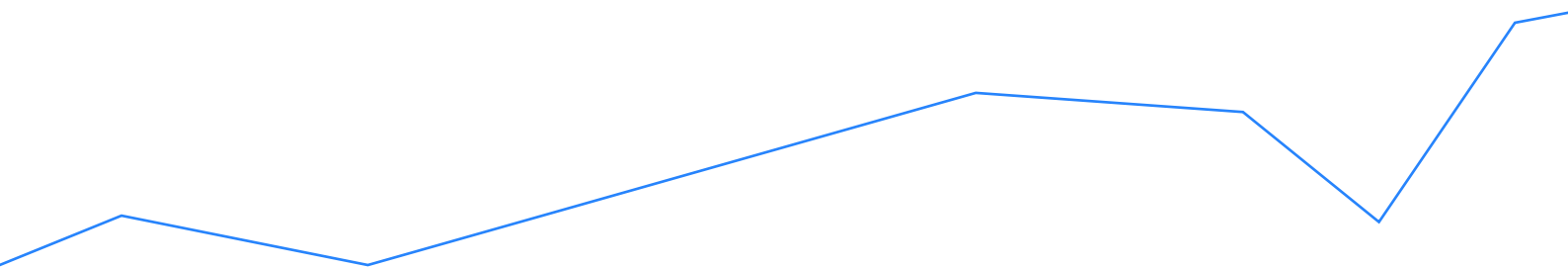
1.9 LICENSING

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



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Composition of the Indexes



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2 COMPOSITION OF THE INDEXES

2.1 SELECTION OF INDEX COMPONENTS

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

On the Selection Days, the Index Sponsor defines its investible securities Universe, a selection pool that generally encompasses, but is not necessarily limited to, the following:

- S&P 400® Index; S&P 500® Index; S&P 600® Index
- Russell 1000® Index; Russell 2000® Index; Russell 3000® Index
- S&P 500 Select Sector SPDR Fund® ETFs
- iShares iBoxx High Yield Corporate Bond ETF® (“HYG”)
- iShares 7-10 Year Treasury Bond ETF® (“IEF”)

More information about the S&P, Russell and iShares Universes is available at www.spindices.com, www.ftserussell.com/index, and www.ishares.com/us, respectively.

Overall Asset Allocation

The first step in the Index construction process is to determine the relative allocation percentages between U.S. equities, U.S. high-yield corporate credit and cash (both high yield credit and cash are expressed via the use of liquid ETFs). Allocation decisions are determined by factors including relative valuation, certain fundamental attributes, the overall market environment, as well as other rules-based considerations. U.S. high yield corporate credit exposure will generally range between 0% - 35% long, cash will generally range between 0% - 15% long, and U.S. equities exposure will generally range between 65% - 100% long and 40% - 60% short (Core) / 75% - 100% (Low-Beta) (prior to any position-level netting impact).

Equities Market Capitalization Allocation

Once the allocation to U.S. equities has been fixed, the next step in the Index construction process is to determine the relative allocation within the overall equities allocation to various market capitalization segments, herein categorized as Large, Medium and Small capitalization. Allocation decisions across market capitalizations are determined by factors including relative valuation, certain fundamental attributes and market conditions, as well as other rules-based considerations. The range of market capitalization exposure is the following: 50% - 100% to Large, 0% - 30% to Medium and 0% - 20% to Small.

Sector & Fundamental Attribute Allocation

Following the market capitalization allocation decision within equities exposure, the next step in the Index construction process is to determine the relative allocation to industry sectors and fundamental attributes within each market capitalization category. Allocation decisions are made based upon fundamental, valuation, market-related factors and other rules-based considerations. The selection process is intended to include certain sectors and fundamental attributes, either long or short, while excluding other sectors and attributes during a period for which allocations are determined. Relative



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weights among those sectors and fundamental attributes that are selected are determined according to the rules-based relative attractiveness of those under consideration.

Sector Identification

On each Selection Day, industry sectors are scored based upon various measures of relative valuation as well as recent price performance. Individual sectors across all market capitalizations will generally range in total between approximately 0% - 30% long, and 0% - (25%) short. For purposes of defining sectors, the Indexes utilize the Global Industry Classification Standard (“GICS”) “Level 1” grouping methodology. Where in the sole discretion of the Index Sponsor there is available a liquid sector ETF which is consistent with GICS classification, the Indexes will utilize such securities to express its sector exposure. In instances where no such ETF exists or is deemed impracticable for use due to liquidity or other constraints, the Indexes will create baskets of sector constituents intended to replicate the published monthly components of each relevant GICS sector, utilizing a market capitalization weighting.

As of the date of this document, the following GICS sectors for the Large capitalization category are as follows:

- Communication Services
- Consumer Discretionary
- Consumer Staples
- Energy
- Financials
- Health Care
- Industrials
- Information Technology
- Materials
- Real Estate
- Utilities

As of the date of this document, the following GICS sectors for the Medium and Small capitalization categories are as follows:

- Consumer Discretionary
- Consumer Staples
- Energy
- Financials
- Health Care
- Industrials
- Information Technology
- Materials
- Real Estate
- Utilities



Fundamental Attribute Identification

In addition to sector allocations, fundamental attribute exposure in the Indexes is determined based upon the rules-based analysis of the current environment including relative valuations, corporate fundamentals and market volatility. Fundamental attribute exposure is achieved by the utilization of custom-created baskets of U.S.-traded equities that, in the sole discretion of the Index Sponsor, represent the fundamental attribute or attributes to which the Indexes are seeking to gain long or short exposure. Categories of attributes include those based upon corporate fundamentals, valuation measures and market metrics, such as recent price momentum. In order to minimize turnover, attribute-related baskets are typically reconstituted annually, but are adjusted for corporate actions (see section 3.5).

Allocation Weights

Notwithstanding the description of the Indexes' allocation selection methodology contained herein, asset class, market capitalization, sector, fundamental attribute and other exposure categories are subject to maximum weight limitations as determined in the sole discretion of the Index Sponsor.

For sectors and fundamental attributes where the initially determined base weight is equal to or less than the set maximum limit, the final Index weight is calculated in accordance with the following formula:

$$Wt_f = Wt_b * A_{mc} * A_{eq}$$

For sectors and fundamental attributes where the initially determined base weight exceeds the set maximum limit, an adjustment is calculated in accordance with the following formula:

$$Wt_f = (Wt_b - (Wt_b - Wt_m)) * A_{mc} * A_{eq}$$

With:

Wt_f = the final weight as included in the Index

Wt_b = the initial weight as determined by the Index's construction methodology

Wt_m = the maximum weight allowed by the Index's construction methodology

A_{mc} = the allocation % of the Index to the relevant market capitalization category

A_{eq} = the allocation % of the Index to equities (vs. high yield credit ETF)

2.2 ORDINARY ADJUSTMENT

The compositions of the Indexes are adjusted monthly. The compositions of the Indexes are reviewed on the Selection Day and necessary changes are announced.

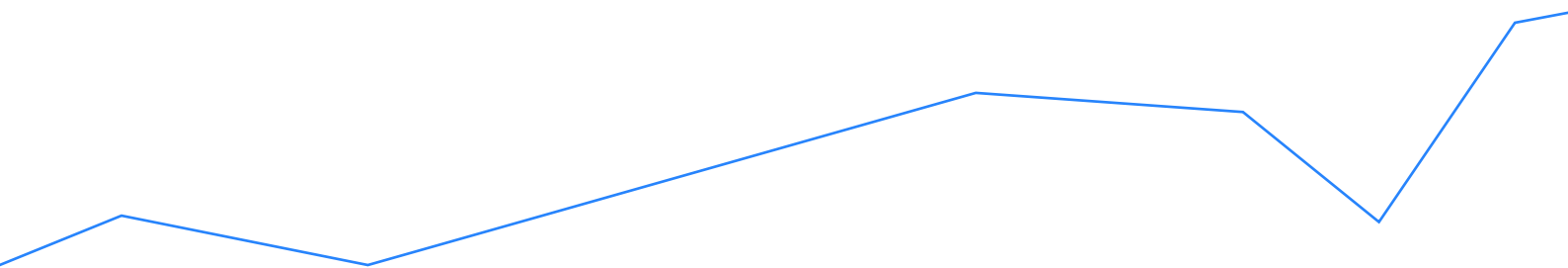
2.3 EXTRAORDINARY ADJUSTMENT

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



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Calculation of the Indexes



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3 CALCULATION OF THE INDEXES

3.1 INDEX FORMULA

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

$$Index_t = \sum_{i=1}^n x_{i,t} * p_{i,t}$$

With:

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

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

3.2 ACCURACY

- The value of the Indexes will be rounded to 2 decimal places.
- The Number of Shares of Index Components will be rounded to six decimal places.

3.3 ADJUSTMENTS

Indexes 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.

Following the Committee's decision, the Indexes are 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 Indexes. 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 Indexes. They cause an adjustment of the Number of Shares. The new Number of Shares is calculated as follows:

$$x_{i,t} = x_{i,t-1} * \frac{p_{i,t-1}}{p_{i,t-1} - D_{i,t}}$$

with:

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

$D_{i,t}$ = Payment on Trading Day t multiplied by the Dividend Correction Factor of the respective country



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 (from the company's own resources or through cash contributions) the new Numbers of Shares are calculated as follows:

$$x_{i,t} = x_{i,t-1} * \frac{p_{i,t-1}}{p_{i,t-1} - rB_{i,t-1}} \quad \text{with:} \quad rB_{i,t-1} = \frac{p_{i,t-1} - B - N}{BV + 1}$$

with:

- $x_{i,t}$ = Number of Shares of Index Component i on the day of the distribution
- $x_{i,t-1}$ = Number of Shares of Index Component i on the day prior to the distribution
- $p_{i,t-1}$ = Closing price on the day prior to ex-date
- $rB_{i,t-1}$ = Calculated value of rights issue
- B = Price of rights issue
- N = Dividend disadvantage
- BV = Subscription ratio

$B = 0$ if capital is increased from the company's own resources.

The last dividend paid or the announced dividend proposal is applied as the dividend disadvantage.

3.5.3 Capital reductions

In the case of capital reductions, the new Number of Shares is determined as follows:

$$x_{i,t} = x_{i,t-1} * \frac{1}{H_{i,t}}$$



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with:

$H_{i,t}$ = Reduction ratio of the company on day t

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

$x_{i,t-1}$ = Number of Shares of the affected Index Component on the day prior to the distribution

3.5.4 Share splits and par value conversions

In the case of share splits and par value conversions it is assumed that the prices change in ratio to the number of shares or to the par values. The new Number of Shares is calculated as follows:

$$x_{i,t} = x_{i,t-1} * \frac{N_{i,t-1}}{N_{i,t}}$$

with:

$N_{i,t-1}$ = Former par value of security class i (or new number of shares)

$N_{i,t}$ = New par value of security class i (or former number of shares)

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

$x_{i,t-1}$ = Number of Shares of the affected Index Component on the day prior to the distribution

3.6 MISCELLANEOUS

3.6.1 Recalculation

Solactive AG makes the greatest possible efforts to accurately calculate and maintain its indexes. 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](#).

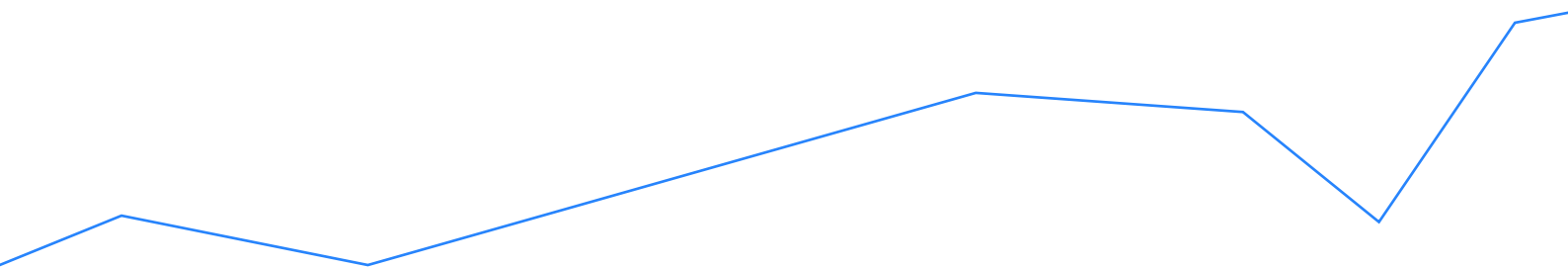
3.6.2 Market Disruption

In periods of market stress Solactive AG calculates its indexes following predefined and exhaustive arrangements set out in its publicly available [Disruption Policy](#).



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Definitions



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4 DEFINITIONS

The “Index Universe” in respect of a Selection Day is comprised of constituents which fulfill the following criteria:

- Equity securities (including Exchange Traded Funds, or “ETFs”) that trade on a U.S. exchange.

The “Index Component” is each share currently included in the Index.

The “Number of 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 (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.

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.

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.

A “Trading Day” is in relation to the Index or an Index Component a Trading Day on the Exchange (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 normal Exchange closing time. The Index Calculator is ultimately responsible as to whether a certain day is a Trading Day with regard to the Index or an Index Component or in any other connection relating to this document.

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

The “Index Currency” is USD.

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

A “Business Day” is any day on which the New York Stock Exchange is open for trading.



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The “Adjustment Day” is the first Business Day of each month.

The “Selection Day” is the final Business Day of each month.

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.



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Appendix



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.