

INDEX GUIDELINE

Solactive US Treasury Inflation-Linked Bond Index Family

Version 1.4

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TABLE OF CONTENTS

Introduction	3
1. Index Specifications	4
1.1. Scope of the Index	4
1.2. Identifiers and Publication	4
1.3. Initial Level of the Index	5
1.4. Prices and calculation frequency	5
1.5. Licensing.....	5
2. Index Selection	6
2.1. Selection of the Index Components	6
2.2. Weighting of the Index Components.....	6
3. Rebalance	7
3.1. Ordinary Rebalance	7
3.2. Extraordinary Rebalance	7
4. Calculation of the Index	9
4.1. Index formula	9
4.2. Accuracy	11
4.3. Adjustments.....	11
4.4. Corporate actions	11
4.5. Recalculation.....	12
4.6. Market Disruption	12
5. Miscellaneous.....	13
5.1. Discretion	13
5.2. Methodology Review.....	13
5.3. Changes in calculation method.....	13
5.4. Termination	14
5.5. Oversight	14
6. Definitions.....	14
Contact.....	15



INTRODUCTION

This document (the "GUIDELINE") is to be used as a guideline with regard to the composition, calculation and maintenance of the Solactive US Treasury Inflation-Linked Bond TR Index, Solactive US Treasury Inflation-Linked Bond PR Index, Solactive US Treasury Inflation-Linked Bond in CAD PR Index, the Solactive US Treasury Inflation-Linked Bond Hedged to CAD PR Index and Solactive US 1-20 Year Treasury Inflation-Linked Bond Index (the "INDEX"). Any amendments to the rules made to the GUIDELINE are approved by the OVERSIGHT COMMITTEE specified in Section 5.5. The INDEX is owned, calculated, administered and published by Solactive AG ("SOLACTIVE") assuming the role as administrator (the "INDEX ADMINISTRATOR") under the Regulation (EU) 2016/1011 (the "BENCHMARK REGULATION" or "BMR"). 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 6 (Definitions).

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 – 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

- Solactive US Treasury Inflation-Linked Bond Indices are rules-based, market value weighted index engineered to measure the performance of Treasury Inflation-Protected Securities (TIPS) issued by the United States.
- The indices will be distributed as a Total Return Index (i.e. coupon payments will be reinvested in the index) and a Price Return Index (i.e. coupon payments will not be considered).
- The Solactive US Treasury Inflation-Linked Bond in CAD TR Index is a version of the Solactive US Treasury Inflation-Linked Bond Index converted to CAD.
- The Solactive US Treasury Inflation-Linked Bond Hedged to CAD TR Index is a currency hedged version of the Solactive US Treasury Inflation-Linked Bond Index.
- The Solactive US 1-20 Year Treasury Inflation-Linked Bond Index is a version of the Solactive US Treasury Inflation-Linked Bond Index. The bonds with Remaining TIME TO MATURITY from last REBALANCING DATE must be inferior to 20 years.

1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers:

Name	ISIN	Currency	Type	RIC	BBG ticker
Solactive US Treasury Inflation-Linked Bond Index	DE000SLA4B08	USD	TR	.SOLTI	n/a
Solactive US Treasury Inflation-Linked Bond PR Index	DE000SLA44R6	USD	PR	.SOLTIPR	n/a
Solactive US Treasury Inflation-Linked Bond in CAD TR Index	DE000SLA4577	CAD	TR	.SOLTICAD	n/a
Solactive US Treasury Inflation-Linked Bond Hedged to CAD TR Index	DE000SLA4585	CAD	TR	.SOLTICH	SOLTICH
Solactive US 1-20 Year Treasury Inflation-Linked Bond Index	DE000SLA4BZ0	USD	TR	.SOLTI120	SOLTI120

*TR means that the INDEX is calculated as Total Return index, and PR means that the INDEX is calculated as Price 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 Solactive US Treasury Inflation-Linked Bond Index, Solactive US Treasury Inflation-Linked Bond PR Index, Solactive US Treasury Inflation-Linked Bond in CAD TR Index, the Solactive US Treasury Inflation-Linked Bond Hedged to CAD and Solactive US 1-20 Year Treasury Inflation-Linked Bond Index on the START DATE is 100. Historical values from the LIVE DATE will be recorded in accordance with Article 8 of the BMR. Levels of the INDEX published for a 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 BID PRICE of the INDEX COMPONENTS. INDEX analytical values are calculated each BUSINESS DAY using the LAST EVALUATED BID PRICE based on FIXING TIME.

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 REBALANCE 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 each INDEX, as well as any selection for a rebalance (as specified in Section 3) is determined using the following rules
- Sovereign debt issued by the US government
- Principal and interest must be inflation-linked
- Denominated in USD
- Deducted amount outstanding of at least 750 million USD. The deducted amount outstanding is calculated as the current par amount outstanding (not adjusted for inflation indexation) minus the amount that is held by the Federal Reserve SOMA account
- Time to maturity of at least 18 months for new issues entering the index. Remaining time to maturity of at least one year for bonds in the INDEX.
- Fixed-rate nominal coupon
- Exclusion of nominal bonds, non-government INFLATION-LINKED BONDS, STRIPS, Treasury bills, Private placements, floating-rate bonds
- For a bond to be included in the INDEX, a price must be available from the PRICING PROVIDER as determined by the OVERSIGHT COMMITTEE

For Solactive US 1-20 Year Treasury Inflation-Linked Bond Index:

- Remaining time to maturity less than 20 years for bonds in the index

(the "INDEX COMPONENT REQUIREMENTS")

2.2. WEIGHTING OF THE INDEX COMPONENTS

The INDEX COMPONENTS are weighted according to their respective market values in proportion to the aggregated market value of all INDEX COMPONENTS in the INDEX. For the Total Return Index, the market value is calculated as the dirty price (adjusted for inflation) multiplied by the respective deducted amount



outstanding of the bond. The deducted amount outstanding is calculated as the current amount outstanding minus the amount that is held by the Federal SOMA Account. For the Price Return Index the clean price (adjusted for inflation) is used.

3. REBALANCE

3.1. 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 with sufficient notice before the REBALANCE DAY on the SOLACTIVE webpage under the section "[Announcement](#)", which is available at <https://www.solactive.com/news/announcements/>

3.2. EXTRAORDINARY REBALANCE

In addition to the ordinary rebalance, the INDEX is also rebalanced extraordinarily. These adjustments take place outside the rebalancing schedule and follow different rules than the ordinary rebalances. The extraordinary rebalance is triggered by the mechanism described below:

- a) EARLY REDEMPTION or FULL CALL: The bond proceeds will be held as "PAID CASH" and reinvested into the INDEX on the following REBALANCE DAY. For the avoidance of doubt a TENDER OFFER must be mandatory, the pure offer to tender a bond will not lead to an adjustment of the Index.
- b) FLAT TRADING: A bond is marked as flat trading if the bond issuer will not meet its coupon payment obligation. This means that the buyer of a bond is not responsible for paying the interest that has accrued since the last payment. If a bond is defined to be "flat trading" between two REBALANCE DAYS the respective accrued interests and coupons will be set to 0. The bond will not be removed until the next REBALANCE DAY.
- c) Defaulted Bonds: If the status of a bond changes to "IN DEFAULT", the bond will remain as part of the INDEX or portfolio at the last available evaluated price provided by the pricing source until the next regular REBALANCE DAY.
- d) EXCHANGE OFFERS:



- 1) Optional Exchange Offers: Optional Exchange Offers will not result in an adjustment of the INDEX.
 - 2) Mandatory Exchanges Offers:
 - a. In case more than 90% of the AMOUNT OUTSTANDING is exchanged the exchange will be considered in the index calculation by exchanging the relevant bonds, so that the new bond will receive the weight of the old exchanged bond.
 - b. In the case when less than 90% of the AMOUNT OUTSTANDING is exchanged the exchange will not be considered to be an event that affects the relevant bond's position in the index.
- e) FUNGIBLE BONDS:
- 1) The parent bond and the sub-tranche are both index constituents: Both bonds are kept in the index until the next REBALANCE DAY. On the next REBALANCE DAY, the new bond will be removed and the AMOUNT OUTSTANDING of the parent bond will be increased by the amount of the new bond issue.
 - 2) The parent bond is an index constituent and the sub-tranche is not: On the next REBALANCE DAY, the AMOUNT OUTSTANDING of the parent bond will be increased by the amount of the sub-tranche.
 - 3) The parent bond is not an index constituent but the sub-tranches: On the next REBALANCE DAY, the sub-tranche leaves the index and the parent bond enters the index including the AMOUNT OUTSTANDING added from the sub-tranche (assuming that it meets the requirements of the Selection Pool).
- f) PAYMENT-IN-KIND BONDS: These bonds pay interest in additional bonds rather than in cash. Assuming the additional bonds will be sold immediately and the proceeds will be reinvested in the index, PAYMENTS-IN-KIND are therefore considered as cash in the PAID CASH component in all TOTAL RETURN calculations.
- g) EX-DIVIDEND BONDS: "Ex-dividend" means that the next coupon is detached from the bond several days in advance of the coupon payment date. Between ex-date and pay-date a buyer of the bond does not get the right to receive the next coupon. Therefore, accrued interest is negative during that period. However, the coupon will be paid to the original bondholder, i.e. if a bond is already in the index the next coupon payment is held separate in the Variable Coupon Adjustment Factor $CPAdj_{i,t}$. If the bond enters the index during the ex-dividend period $CPAdj_{i,t}$ is zero as the next coupon payment will not accrue to the index.



*For the avoidance of doubt, an optional tender or exchange offer may lead to an index adjustment after the end of the submission period. In case the tender or exchange has been successful for at least 90% of the AMOUNT OUTSTANDING, the bond will be removed from the index/exchanged into the relevant bond.

4. CALCULATION OF THE INDEX

4.1. INDEX FORMULA

The INDEX is calculated as a Total Return, Price Return and CURRENCY HEDGED TOTAL RETURN INDEX.

The calculation is performed according to the Bond Index Methodology, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/bond-index-methodology/>.

A price return index reflects price movements of the INDEX COMPONENTS disregarding accrued interest and coupon payments and only accounting for bond redemption proceeds resulting from corporate actions taking place between two REBALANCE DAYS. Accordingly, a price return index aims to reflect the price performance of the overall market, or of its particular segment.

A gross total return index seeks to replicate the overall return from holding an index portfolio, thus considering both coupon payments and corporate action proceeds in addition to the price changes adjusted for any accrued interest. Coupon and other cash payments will be reinvested on each REBALANCE DAY.

The direct reinvestment formula implies a daily reinvestment in the INDEX of proceeds resulting from corporate actions and coupon payment in respect of the INDEX COMPONENTS on the effective date of such events. The reinvestment will be undertaken proportionately to the weights of the INDEX COMPONENTS. The direct reinvestment index formula stipulates further that the level of the INDEX changes based on the change of the prices of its INDEX COMPONENTS taking into account their weight in the INDEX.

A more detailed description of the mechanics of the DIRECT REINVESTMENT formula can be found in the Bond Index Methodology under Section 1.2.1 which is available on the SOLACTIVE website: <https://www.solactive.com/documents/bond-index-methodology/>.

The CURRENCY HEDGED TOTAL RETURN INDEX is calculated on each BUSINESS DAY in accordance with the following formula:

$$HI_t = HI_{RT} \cdot \left(1 + \left(\frac{UI_t}{UI_{RT}} - 1 \right) + HIM_t \right)$$

with:

HI_t CURRENCY HEDGED TOTAL RETURN INDEX on BUSINESS DAY t



- HI_{RT} CURRENCY HEDGED TOTAL RETURN INDEX on the CURRENCY HEDGE REBALANCE DAY RT immediately preceding BUSINESS DAY t
- UI_t Underlying Total Return Index on BUSINESS DAY t
- UI_{RT} Underlying Total Return Index on the CURRENCY HEDGE REBALANCE DAY RT immediately preceding BUSINESS DAY t
- HIM_t Hedge Impact on BUSINESS DAY t, calculated according to the following formula:

$$HIM_t = AF_{RT} \cdot \sum_{i=1}^n W_{i,ST} \cdot S_{i,ST}^m \cdot \left(\frac{1}{F_{i,RT}^m} - \frac{1}{IF_{i,t}^m} \right)$$

with:

- AF_{RT} Adjustment Factor on BUSINESS DAY t, calculated according to the following formula:

$$AF_{RT} = \frac{HI_{RT-1}}{HI_{RT}}$$

with:

- n number of different currencies in the unhedged Index (Total return index) (without considering the currency in which the index is calculated)
- $W_{i,ST}$ weight of currency i on CURRENCY HEDGE SELECTION DATE ST immediately preceding BUSINESS DAY t
- $S_{i,ST}^m$ Mid Spot of currency i on day CURRENCY HEDGE SELECTION DATE ST immediately preceding BUSINESS DAY t
- $F_{i,RT}^m$ Mid Forward of currency i on CURRENCY HEDGE REBALANCING DATE RT
- $IF_{i,t}^m$ interpolated Forward on day t which is calculated as follows:

$$IF_{i,t}^m = S_{i,t}^m + (F_{i,t}^m - S_{i,t}^m) \cdot \frac{D-d}{D}$$

with:

- $S_{i,t}^m$ currency i mid spot rate on BUSINESS DAY t
- $F_{i,t}^m$ currency i 1-month forward mid-rate on BUSINESS DAY t
- D number of calendar days between the last and the next CURRENCY HEDGE REBALANCE DAY



d number of calendar days between the last CURRENCY HEDGE REBALANCE DAY and BUSINESS DAY *t*

4.2. ACCURACY

The level of the INDEX will be rounded to two decimal places.

4.3. ADJUSTMENTS

Under certain circumstances, an adjustment of the INDEX may be necessary between two regular REBALANCE DAYS. Basically, such adjustment is need to be made if a corporate action (as specified in Section 4.4 below) in relation to an INDEX COMPONENT occurs. Such adjustment may need to be done in relation to an INDEX COMPONENT and/or may also affect the number of INDEX COMPONENTS and/or the weighting of certain INDEX COMPONENTS and will be made in compliance with the Bond Index Methodology, which is available which is available on the SOLACTIVE website: <https://www.solactive.com/documents/bond-index-methodology/>.

4.4. 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. Corporate actions will be implemented from the cum-day to the ex-day of the corporate action, so that the adjustment to the INDEX coincides with the occurrence of the price effect of the respective corporate action.

Adjustments to the INDEX to account for corporate actions will be made in compliance with the Bond Index Methodology, which is available which is available on the SOLACTIVE website: <https://www.solactive.com/documents/bond-index-methodology/>. This document contains for each corporate action a brief definition and specifies the relevant adjustment to the INDEX variables.

While SOLACTIVE aims at creating and maintaining its methodology for treatment of corporate actions as generic and transparent as possible and in line with regulatory requirements, it retains the right in accordance with the Bond Index Methodology to deviate from these standard procedures in case of any unusual or complex corporate action or if such a deviation is made to preserve the comparability and representativeness of the INDEX over time.

Solactive considers following, but not conclusive, list of corporate actions as relevant for INDEX maintenance:

- > Early Redemption (an event that leads to a redemption of a bond before the regular maturity date)
- > Flat Trading (e.g. a bond ISSUER fails to meet its coupon payment obligation)



- > Bond Default (e.g. when the ISSUER fails to meet its coupon payment obligation or repay the principal at maturity)
- > Tender Offers (a holder of a bond is invited to tender the bond for a specific price at a specific time before the regular maturity date)
- > Exchange Offers (type of a tender offer where the ISSUER offers its bondholders to exchange their existing bonds for an asset other than cash)
- > Distressed Debt Exchange (form of debt exchange when bondholders agree to reduce the principal amount of debt securities in order to obtain higher payment priority in the form of secured debt)
- > Bond Funge (bond issue that is attached to an existing one (parent bond). On a defined date the parent bond absorbs the funged bond)
- > Payment-in-Kind Bonds (a situation where a bond pay interest in additional bonds rather than in cash)
- > Conversion of [CoCo] Bonds
- > Debt Issuance
- > Bond Maturity

4.5. RECALCULATION

SOLACTIVE makes the greatest possible efforts to accurately calculate and maintain its indices. However, errors in the determination process may occur from time to time for variety reasons (internal or external) and therefore, cannot be completely ruled out. SOLACTIVE endeavors to correct all errors that have been identified within a reasonable period of time. The understanding of "a reasonable period of time" as well as the general measures to be taken are generally depending on the underlying and is specified in the Solactive Correction Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/correction-policy/>.

4.6. MARKET DISRUPTION

Market stress can arise due to a variety of reasons, but generally results in inaccurate or delayed prices for one or more INDEX COMPONENTS. The determination of the INDEX may be limited or impaired at times of illiquid or fragmented markets and market stress.



5. MISCELLANEOUS

5.1. DISCRETION

Any discretion which may need to be exercised in relation to the determination of the INDEX (for example the determination of the INDEX COMPONENTS or any other relevant decisions in relation to the INDEX) shall be made in accordance with strict rules regarding the exercise of discretion or expert judgement established by the INDEX ADMINISTRATOR.

5.2. METHODOLOGY REVIEW

The methodology of the INDEX is subject to regular review, at least annually. In case a need of a change of the methodology has been identified within such review (e.g. if the underlying market or economic reality has changed since the launch of the INDEX, i.e. if the present methodology is based on obsolete assumptions and factors and no longer reflects the reality as accurately, reliably and appropriately as before), such change will be made in accordance with the Methodology Policy, which is incorporated by reference available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.

Such change in the methodology will be announced on the SOLACTIVE webpage under the Section "Announcement", which is available at <https://www.solactive.com/news/announcements/>. The date of the last amendment of this INDEX is contained in this GUIDELINE.

5.3. CHANGES IN CALCULATION METHOD

The application by the INDEX ADMINISTRATOR of the method described in this document is final and binding. The INDEX ADMINISTRATOR 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 ADMINISTRATOR 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 ADMINISTRATOR is not obliged to provide information on any such modifications or changes. Despite the modifications and changes, the INDEX ADMINISTRATOR will take the appropriate steps to ensure a calculation method is applied that is consistent with the method described above.



5.4. TERMINATION

SOLACTIVE makes the greatest possible efforts to ensure the resilience and continued integrity of its indices over time. Where necessary, SOLACTIVE follows a clearly defined and transparent procedure to adapt index methodologies to changing underlying markets (see Section 5.2 "Methodology Review") in order to maintain continued reliability and comparability of the indices. Nevertheless, if no other options are available the orderly cessation of the INDEX may be indicated. This is usually the case when the underlying market or economic reality, which the INDEX is set to measure or to reflect, changes substantially and in a way not foreseeable at the time of inception of the INDEX, the INDEX rules, and particularly the selection criteria, can no longer be applied coherently or the INDEX is no longer used as the underlying value for financial instruments, investment funds and financial contracts.

SOLACTIVE has established and maintains clear guidelines on how to identify situations in which the cessation of the INDEX is unavoidable, how stakeholders are to be informed and consulted and the procedures to be followed for a termination or the transition to an alternative index. Details are specified in the Solactive Termination Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/termination-policy/>.

5.5. OVERSIGHT

An oversight committee composed of staff from SOLACTIVE and its subsidiaries (the "OVERSIGHT COMMITTEE") is responsible for decisions regarding any amendments to the rules of the INDEX. Any such amendment, which may result in an amendment of the GUIDELINE, must be submitted to the OVERSIGHT COMMITTEE for prior approval and will be made in compliance with the Methodology Policy, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.

DEFINITIONS

"AMOUNT OUTSTANDING" is the face value of the respective bond.

"BENCHMARK REGULATION" shall have the meaning as defined in Section "Introduction".

"BMR" shall have the meaning as defined in Section "Introduction".

"BUSINESS DAY" in relation to the index is each day, Monday to Friday, except banking holidays as defined by SIFMA. With respect to the INDEX any day other than a Saturday or Sunday or a day on which the Securities Industry and Financial Markets Association (SIFMA) recommends that the fixed income departments of its members be closed for the entire day for purposes of trading in U.S. government securities. The SIFMA holiday recommendations are set out on the following website (or any successor page): <http://www.sifma.org/services/holiday-schedule/>.



A "CURRENCY HEDGED TOTAL RETURN INDEX" measures the performance of the Underlying Total Return Index and hedges the currency exposure to Canadian Dollar on a monthly basis via 1-month FX forward contracts.

"CURRENCY HEDGE REBALANCE DAY" the last Business Day of each month.

"CURRENCY HEDGE SELECTION DAY" the last Business Day of each month.

"EARLY REDEMPTION" includes every event that leads to a redemption of a bond before the actual maturity date.

"EXCHANGE OFFER" means that the holder of a bond is invited to exchange the existing bond to another debt security.

A bond is "FLAT TRADING" if the bond issuer will not meet its coupon payment obligation which means that the buyer of a bond is not responsible for paying the interest that has accrued since the last payment.

"FIXING TIME" is the time when the prices for the INDEX COMPONENTS are fixed for index calculation. [This is specified in the Bond Index Methodology, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/bond-index-methodology/>. This is 22:30 CET.

"FUNGIBLE BOND" is a new issue that has all the same specifications as an existing issue (bonds with the same parameters can be issued in different tranches). At a specific date, the tranches will be combined into one bond. After this date, the parent tranche will include the Amount Outstanding of all new tranches.

"FULL CALL BOND" is a bond where the call has been fully executed.

A bond is "IN DEFAULT" when the issuer is not able to fulfil its bond payment obligations anymore after the 30 days grace period.

"GUIDELINE" shall have the meaning as defined in Section "Introduction".

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

"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.

"INFLATION-LINKED BONDS" are bonds whose principal and coupon payments are indexed to inflation.

"INVESTMENT GRADE" are all ratings of at least BBB- by Standard & Poor's and Fitch or Baa3 by Moody's Investors Service or BBB by DBRS.

"ISSUER" is the issuing entity of the respective bond.

"LAST EVALUATED BID PRICE" the last available evaluated bid price by the designated PRICING PROVIDER.

"LIVE DATE" is 15th September 2017 (for Solactive US Treasury Inflation-Linked Bond Index and Solactive US 1-20 Year Treasury Inflation-Linked Bond Index), 2nd January 2018 (for Solactive US Treasury Inflation-



Linked Bond PR Index, Solactive US Treasury Inflation-Linked Bond in CAD TR Index and the Solactive US Treasury Inflation-Linked Bond Hedged to CAD TR Index)

“OVERSIGHT COMMITTEE” shall have the meaning as defined in Section 5.5.

“PAID CASH” is either the value of the coupon payments between Rebalance Days or the resulting payment when a bond is removed from the index between Rebalance Days. Paid Cash is invested directly on the effective date into the index.

A “PRICE RETURN INDEX” measures the performance of the index components assuming that distributions are not reinvested in the index, i.e. the index does only reflect pure price movements.

“PRICING PROVIDER” for this index is ICE.

“REBALANCE DAY” is the last Business Day of each month.

“SELECTION DAY” is a Business Day 6 Business Days prior to the Rebalancing Day.

“START DATE” is 29th December 2006.

“TENDER OFFER” means that a holder of a bond is invited to tender the bond for a specific price at a specific time before the actual maturity date.

A “TOTAL RETURN INDEX” measures the performance of the index components by assuming that all distributions are reinvested into the index, i.e. the index does not only reflect pure price movements.

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