

The Motif Capital National Defense Price Return Index (the “Terminating Index”) has been terminated and no new index levels will be calculated or published after the 23<sup>rd</sup> of June 2020.

The historical levels for the Solactive National Defense Merged Series PR Index prior to 24<sup>th</sup> of June 2020 (the “Transition Date”) were determined in accordance with the methodology governing the Terminating Index. Before the market open on the Transition Date, the methodology of the Solactive National Defense Merged Series PR Index switched from that of the Terminating Index to that of the Solactive National Defense Merged Series PR Index.

Please click [here](#) to access the Solactive National Defense Merged Series PR Index. The index guideline can be found [here](#).

More information on the transition can be found on the links above.