

Announcement

Index Methodology Change | Change of Pricing Provider | Effective Date: 1st March 2021

As of today, Solactive AG announces the following change in the calculation methodology of all indices administered and calculated by Solactive AG listed below ("**Affected Indices**"), which becomes effective on 1st March 2021 ("**Effective Date**");

Currently Solactive AG defines in the index guidelines of AFFECTED INDICES, the relevant PRICING PROVIDER for evaluated prices in respect of INDEX COMPONENTS as Intercontinental Exchange ("ICE").

As of the Effective Date, Solactive AG will change the definition of PRICING PROVIDER to that contained in the List of Bond Pricing Provider (<https://www.solactive.com/documents/bond-pricing-provider/>)

Accordingly, the PRICING PROVIDER referred to in the index guidelines of the AFFECTED INDICES will be replaced and all references to ICE as PRICING PROVIDER in the index guidelines of the AFFECTED INDICES in this context will be construed and have to be understood as references to the List of Bond Pricing Provider with the EFFECTIVE DATE.

For the avoidance of doubt, from the EFFECTIVE DATE, for the AFFECTED INDICES the PRICING PROVIDER for evaluated prices in respect of INDEX COMPONENTS shall be understood as:

- CanDeal.ca Inc. (CanDeal) for all INDEX COMPONENTS denominated in Canadian Dollars;
- Intercontinental Exchange (ICE) for all other INDEX COMPONENTS.

Defined terms used in this announcement, but not defined herein, have the meaning assigned to them in the respective index guideline of the AFFECTED INDICES.

List of AFFECTED INDICES

ISIN	Index Name
DE000SLA25Z8	Solactive Canadian Bond Universe TR Index
DE000SLA9SF5	Solactive Broad Canadian Bond Universe TR Index
DE000SLOAYJ5	Solactive Broad Canadian Bond Universe Liquid ex MPL TR Index
DE000SLA9SJ7	Solactive Broad Canadian Short Term Bond Universe TR Index
DE000SLA2506	Solactive Short-Term Canadian Bond Universe TR Index
DE000SLA3FB4	Solactive Canadian Select Universe Bond Index
DE000SLA4FB2	Solactive Canadian Select Universe Bond PR Index
DE000SLA3FC2	Solactive Canadian Select Corporate Bond Index
DE000SLA4FC0	Solactive Canadian Select Corporate Bond PR Index

DE000SLA3FD0	Solactive Canadian Select Short Term Bond Index
DE000SLA4FD8	Solactive Canadian Select Short Term Bond PR Index
DE000SLA2530	Solactive 1-5 Year Laddered Canadian Corporate Bond TR Index
DE000SLOAY61	Solactive Global Government Investment Grade Bond Index
DE000SLOBX46	Solactive Paris Aware Global Aggregate GBP Index
DE000SLOBX53	Solactive Paris Aware Global Aggregate USD Index
DE000SLOAY20	Solactive Paris Aware Global Aggregate Index
DE000SLOAY38	Solactive Paris Aware Global Government Index
DE000SLA2522	Solactive 1-5 year Laddered Canadian Government Bond TR Index
DE000SLA6PP6	Solactive Global Green and Social Bond Investment Grade TR Index
DE000SLA6PP6	Solactive Global Green and Social Bond Investment Grade SEK TR Index
DE000SLA9SU4	Solactive Local Currency World Government Bond Index
DE000SLA6Q41	Solactive Global Developed Government Bond GDP Weighted TR EUR Index
DE000SLA6P83	Solactive Global Developed Government Bond TR EUR Index
DE000SLA6QG3	Solactive Broad Global Developed Government Bond TR EUR Index
DE000SLA6Q25	Solactive Broad Global Developed Government Bond TR IG EUR Index
DE000SLA0FS4	Solactive Green Bond Index
DE000SLOAYY4	Solactive Developed Government Bond 0-1 Year Index