

# INDEX GUIDELINE

SOLACTIVE SINGLE STOCKS ADJUSTED RETURN (IN  
POINTS) INDEX FAMILY

Version 1.4

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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 Solactive Single Stock Adjusted Return (in points) Index Family (together the "**INDICES**" and individually the "**INDEX**"). Any amendments to the rules made to the GUIDELINE are approved by the OVERSIGHT COMMITTEE specified in Section 5.5. The INDICES are 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 INDICES. SOLACTIVE does not offer any explicit or tacit guarantee or assurance, neither pertaining to the results from the use of the INDICES nor the level of the INDICES 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 INDICES. The publication of the INDICES 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 the INDICES.**



# 1. INDEX SPECIFICATIONS

## 1.1. SCOPE OF THE INDEX

Category	Description
Asset Class	Equity
Strategy	Each INDEX within the Family replicates the performance of a hypothetical investment in an UNDERLYING STOCK taking into account a daily index points adjustment. The UNDERLYING STOCK is reflected in the INDEX on a Gross Total Return* (GTR) basis or Net Total Return* (NTR) basis (constituting the Underlying Index).

\*The Gross Total Return Index seeks to replicate the overall return from holding the UNDERLYING STOCK. In order to achieve this aim, a Gross Total Return Index considers payments made in respect of the UNDERLYING STOCK, such as dividends, without the deduction of any withholding tax or other amounts an investor holding the UNDERLYING STOCK would typically be exposed to.

\*The Net Total Return Index seeks to replicate the overall return from holding the Underlying Stock. In order to achieve this aim, a Net Total Return Index considers payments made in respect of the Underlying Stock, such as dividends, with the deduction of any withholding tax or other amounts an investor holding the Underlying Stock would typically be exposed to.

## 1.2. IDENTIFIERS AND PUBLICATION

The INDICES are calculated and published in different currencies, as specified for the individual INDEX in the column "Currency" in the table in Appendix I.

The INDICES are published on the website of the INDEX ADMINISTRATOR ([www.solactive.com](http://www.solactive.com)) and are, 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 INDICES via its information systems.

Any publication in relation to the INDICES (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 level of the INDEX is equal to the price of the UNDERLYING STOCK as of the PRICE FIXING DATE, specified for the individual INDEX in the column "Price Fixing Date" in the table in Appendix I.

## 1.4. PRICES AND CALCULATION FREQUENCY

The level of each INDEX is calculated on each CALCULATION DAY based on the level of the UNDERLYING INDEX, as calculated by SOLACTIVE, which reflects the price of its UNDERLYING STOCK. Trading Prices of Underlying Index



Components not listed in the Underlying Index Currency are converted using the current Intercontinental Exchange (ICE) spot foreign exchange rate. Should there be no current Trading Price for an Underlying Index Component, the later of: (i) the most recent Closing Price; or (ii) the last available Trading Price for the preceding Trading Day is used in the calculation.

In addition to the intraday calculation a closing level of each INDEX for each CALCULATION DAY is also calculated. This closing level is based on the closing level of the Underlying Index which is in turn reflecting the CLOSING PRICES for the respective UNDERLYING STOCK. The Closing Prices of Underlying Index Components not listed in the Underlying Index Currency are converted using the 04:00 p.m. London time rates provided by WM/ Refinitiv (the "WM/ Refinitiv Rate"). If there is no 04:00 p.m. London time WM/ Refinitiv Rate for the relevant Calculation Day, the last available 04:00 p.m. London time WM/ Refinitiv Rate will be used for the closing level calculation.

## 1.5. LICENSING

Licenses to use the INDICES 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

Not applicable. The only component of an INDEX is the respective UNDERLYING INDEX with the UNDERLYING STOCK being its only component.

## 3. REBALANCE

Not applicable. The Indices are not rebalanced.

## 4. CALCULATION OF THE INDICES

### 4.1. INDEX FORMULA

Each INDEX is calculated on an adjusted return basis according to the following formula:

Point Decrement:

$$Index_{t-1} * \frac{UI_t}{UI_{t-1}} - AF * \frac{DC_{t,t-1}}{\#days}$$

Percentage Decrement:

$$Index_t = Index_{t-1} * \left( \frac{UI_t}{UI_{t-1}} - AF * \frac{DC_{t,t-1}}{360} \right)$$



Where:

*Index<sub>t</sub>*: The level of the INDEX as of CALCULATION DAY t

*Index<sub>t-1</sub>*: The level of the INDEX as of CALCULATION DAY t-1

*UI<sub>t</sub>*: The level of the UNDERLYING INDEX as of CALCULATION DAY t

*UI<sub>t-1</sub>*: The level of the UNDERLYING INDEX as of CALCULATION DAY t-1

*AF*: The adjustment factor, as specified for the individual INDEX in the column "Adjustment Factor" in the table in Appendix I

*DC<sub>t,t-1</sub>*: The number of calendar days between CALCULATION DAY t (including) and CALCULATION DAY t-1 (excluding)

*#days*: The assumed number of days per year (either 360 or 365), as specified for the individual INDEX in the column "#days" in the table in Appendix I

## 4.2. EXTRAORDINARY TERMINATION

In the event the level of the Index is calculated as zero or below zero (negative), the index will be terminated. SOLACTIVE will announce such termination on its website [www.solactive.com](http://www.solactive.com) as soon as reasonably possible after the Index is calculated as zero or below zero.

For Clarification, Solactive may terminate indices for other reasons and in accordance with Solactive's policies

## 4.3. ACCURACY

The level of each INDEX will be rounded to 2 decimal places.

## 4.4. ADJUSTMENTS TO ACCOUNT FOR 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 UNDERLYING INDICES. Such events have a material impact on the price, weighting or overall integrity of UNDERLYING STOCKS. Therefore, they need to be accounted for in the calculation of the UNDERLYING INDICES. Corporate actions will be implemented from the cum-day to the ex-day of the corporate action, so that the adjustment to the UNDERLYING INDICES coincides with the occurrence of the price effect of the respective corporate action.

Adjustments to the UNDERLYING INDICES to account for corporate actions will be made in accordance with the specifications outlined below and the Equity Index Methodology, which is available on the SOLACTIVE



website: <https://www.solactive.com/documents/equity-index-methodology/>. This document contains for each corporate action a brief definition and specifies the relevant adjustment to the INDEX variables.

SOLACTIVE will announce the adjustment giving a notice period of at least two TRADING DAYS (with respect to the affected UNDERLYING STOCK) on the SOLACTIVE website under the Section "Announcements", which is available at <https://www.solactive.com/news/announcements/>. The adjustments will be implemented on the effective day specified in the respective notice.

While SOLACTIVE aims at creating and maintaining its methodology for the treatment of corporate actions as generic and transparent as possible and in line with regulatory requirements, it retains the right in accordance with the Equity Index Methodology and Section 5.3 of this GUIDELINE 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 INDICES over time.

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

- > Cash Distributions (e.g. payment of a dividend) with SOD or EOD treatment
- > Stock distributions (e.g. payment of a dividend in form of additional shares)
- > Stock distributions of another company (e.g. payment of a dividend in form of additional shares of another company (e.g. of a subsidiary))
- > Share splits (company's present shares are divided and therefore multiplied by a given factor)
- > Reverse splits (company's present shares are effectively merged)
- > Capital increases (such as issuing additional shares)
- > Share repurchases (a company offer its shareholders the option to sell their shares to a fixed price)
- > Spin-offs (the company splits its business activities into two or more entities and distributes new equity shares in the created entities to the shareholders of the former entity)
- > Mergers & Acquisitions (transaction in which the ownership of a company (or other business organizations) are transferred or consolidated with other entities, e.g. fusion of two or more separate companies into one entity)
- > Delisting (company's shares are no longer publicly traded at a stock exchange)
- > Nationalization of a company (effective control of a legal entity is taken over by a state)
- > Insolvency

Adjustments to the Underlying Indices to account for corporate actions in the form of cash distributions, stock distributions, stock distributions of another company, share splits, reverse splits, capital increases and share repurchases will be made in accordance with the specifications in the Sections 2.1.1 to 2.1.5 of the Equity Index Methodology.



#### 4.4.1 Spin-off

A “**SPIN-OFF**” describes a procedure by which an existing company establishes a subsidiary or other company and confers some of its business activities to this newly established entity.

With reference to the INDEX calculation, an UNDERLYING STOCK is subject to a SPIN-OFF if the issuer of the UNDERLYING STOCK splits its business activities into two or more entities and distributes equity shares in the newly created entities to the shareholders of the UNDERLYING STOCK, which decreases the value of the UNDERLYING STOCK.

In the case of a SPIN-OFF affecting an UNDERLYING STOCK, the spin-off company will be added to the UNDERLYING INDEX according to the transaction terms on the effective date:

*Shares Spin-off Company = Shares Parent Company \* Spin-off Terms*

If the spin-off company does not begin trading on the effective date of the SPIN-OFF, a theoretical price for the spin-off company will be implemented as a fixed price until it commences trading. If a theoretical price cannot be calculated, the spin-off company remains in the UNDERLYING INDEX at the entry price of 0.00000001 expressed in the trading currency of the shares of the relevant spin-off company.

*Price Spin-off Company = [(/\*Adjusted Close Price Parent Company prior to effective date) – (Open Price Parent Company on effective date)] / Transaction Terms*

*\*Adjusted for any other corporate action.*

The spin-off company will be removed from the UNDERLYING INDEX (effective open) on the first TRADING DAY immediately following the effective date of the SPIN-OFF or, if the spin-off company does not begin trading on the effective date, it will be removed (effective open) on the TRADING DAY immediately following the first TRADING DAY after the effective date of the SPIN-OFF.

#### 4.4.2 Merger & Acquisitions, Delisting, Nationalization, Insolvency

##### *Merger & Acquisitions*

The term “**MERGER**” describes the fusion of two or more separate companies into one entity. It is part of a wider set of procedures usually referred to as Mergers & Acquisitions (M&A).

MERGERS can take the form of horizontal integration or vertical integration, with the first term describing the fusion of comparable companies active in the same field, and the latter the fusion of companies on different production levels to control a larger part of the value chain. As such, the underlying rationale for a MERGER can vary, and the same holds true for its technical execution. Generally speaking, a MERGER is usually based on the consent of all parties and involves a multi-layered negotiation process. An acquisition, albeit generally understood as different from a MERGER, is legally often the same, and precise delineations are difficult to make. In contrast to a MERGER, which describes the fusion of two or more companies of comparable standing, an acquisition takes place when a company directly purchases another enterprise.





With regard to the UNDERLYING STOCKS and the impact calculation of the UNDERLYING INDICES, a MERGER is:

- (i) a change in the security class or a conversion of the share class that results in a transfer or an ultimate definite obligation to transfer all the shares 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 the UNDERLYING STOCK is the acquiring or remaining company and that does not involve a change in security class or a conversion of all the shares);
- (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 of the UNDERLYING STOCK 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 UNDERLYING STOCK or its subsidiaries to exchange shares with another legal person, whereby the issuer of the UNDERLYING STOCK is the acquiring or remaining company and, although it does not involve a change in the class or a conversion of the issued shares, the shares 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 directly subsequent to such an event.

### *Delisting*

A "**DELISTING**" takes place when an UNDERLYING STOCK is no longer publicly traded on its EXCHANGE. This is, of course, the case when the issuer of the UNDERLYING STOCK ceases to exist (e.g., after filing for insolvency), but there can also be other reasons. After a change in the ownership structure or a low percentage of free-float shares, companies can, depending on the jurisdiction, deliberately decide to go private.

Although the free float-shares remain intact, they are no longer publicly traded. This does not necessarily affect the enterprise as such, but has a fundamental impact on an UNDERLYING INDEX containing a delisted UNDERLYING STOCK as component. Since the shares can only be bought and sold privately, no effective transaction prices can be determined.

Another variation is a listing change whereby an UNDERLYING STOCK changes its primary listing to a stock exchange that is not in accordance with this GUIDELINE.

### *Nationalization*

When an issuer of an UNDERLYING STOCK is subject to "**NATIONALIZATION**", the complete ownership or effective control of the legal entity is taken over by the state. The form and procedure vary and are generally subject to strong constitutional safeguards. Nevertheless, the NATIONALIZATION of a company dispossesses shareholders of their property on a large scale and brings forth a situation in which shares are no longer publicly traded.



### *Insolvency*

“**INSOLVENCY**” is an ever-present possibility for companies in market economies. While there are several safeguards in place to prevent a struggling company from going bankrupt, INSOLVENCY can also occur to larger and publicly traded corporations.

Regarding an UNDERLYING STOCK, INSOLVENCY occurs if:

- (i) all shares of the respective issuer must be transferred to a trustee, liquidator, insolvency administrator or similar public officer as result of a voluntary or compulsory liquidation, insolvency or winding-up proceedings or comparable proceedings affecting the issuer of the UNDERLYING STOCK; or
- (ii) the holders of the shares of the issuer of the UNDERLYING STOCK are legally enjoined from transferring the shares.

### *Treatment*

If an UNDERLYING STOCK is subject of a MERGER, a DELISTING, a NATIONALIZATION, or an INSOLVENCY the respective INDEX will be terminated on the effective date of such event.

SOLACTIVE will announce such termination giving a notice period of at least two TRADING DAYS (with respect to the affected UNDERLYING STOCK) on the SOLACTIVE website under the Section “Announcements”, which is available at <https://www.solactive.com/news/announcements/>.

For clarification, SOLACTIVE may terminate the INDICES for other reasons and in accordance with the Solactive Termination Policy.

## 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

In periods of market stress SOLACTIVE calculates its indices following predefined and exhaustive arrangements as described in the Solactive Disruption Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/disruption-policy/>. Such market stress can arise due to a variety of reasons, but generally results in inaccurate or delayed prices for



the UNDERLYING STOCK. The determination of the INDICES may be limited or impaired at times of illiquid or fragmented markets and market stress.

Notwithstanding the provisions in the Solactive Disruption Policy, in the event an UNDERLYING STOCK is subject to an unplanned MARKET CLOSURE or TRADING HALT (as defined in the in the Solactive Disruption Policy) and does not commence trading within 60 TRADING DAYS following the effective date of the TRADING HALT or the unplanned MARKET CLOSURE the relevant index will be terminated.

SOLACTIVE will announce such termination giving a notice period of at least two TRADING DAYS (with respect to the affected UNDERLYING STOCK) on the SOLACTIVE website under the Section "Announcements", which is available at <https://www.solactive.com/news/announcements/>.

For clarification, SOLACTIVE may terminate the INDICES for other reasons and in accordance with the Solactive Termination Policy.

## 5. MISCELLANEOUS

### 5.1. DISCRETION

Any discretion which may need to be exercised in relation to the determination of the INDEX shall be made in accordance with strict rules regarding the exercise of discretion or expert judgement.

### 5.2. METHODOLOGY REVIEW

The methodology of the INDICES 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 INDICES, 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 Solactive Methodology Policy, which is incorporated by reference and available on the SOLACTIVE website: <https://www.solactive.com/documents/methodology-policy/>.

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

### 5.3. CHANGES IN CALCULATION METHOD

The application by SOLACTIVE of the method described in this document is final and binding. SOLACTIVE shall apply the method described above for the composition and calculation of the INDICES. However, it cannot be excluded that the market environment, supervisory, legal and financial or tax reasons may require



changes to be made to this method. SOLACTIVE may also make changes to the terms and conditions of the INDICES and the method applied to calculate the INDICES 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. SOLACTIVE is not obliged to provide information on any such modifications or changes. Despite the modifications and changes, SOLACTIVE 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 INDICES may be indicated. This is usually the case when the underlying market or economic reality, which the INDICES are set to measure or to reflect, changes substantially and in a way not foreseeable at the time of inception of the INDICES, the index rules, and particularly the selection criteria, can no longer be applied coherently or the INDICES are 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 an 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 INDICES. 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/>.



## 6. DEFINITIONS

“**BENCHMARK REGULATION**” shall have the meaning as defined in Section “Introduction”.

“**BMR**” shall have the meaning as defined in Section “Introduction”.

“**CALCULATION DAY**” is in respect of an INDEX and its respective UNDERLYING STOCK, a day on which the respective EXCHANGE for the UNDERLYING STOCK is open for general business.

The “**CLOSING PRICE**” is in respect of an UNDERLYING STOCK and a CALCULATION DAY the security's final regular-hours TRADING PRICE published by the EXCHANGE and determined in accordance with the EXCHANGE regulations. If the EXCHANGE has no or has not published a CLOSING PRICE in accordance with the EXCHANGE rules for the UNDERLYING STOCK, the last TRADING PRICE will be used.

“**DELISTING**” shall have the meaning as defined in Section 4.3.2.

“**EXCHANGE**” is in respect of an INDEX and the UNDERLYING STOCK the exchange specified in the column “Exchange MIC” in the table in Appendix I.

“**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 CURRENCY**” is the currency specified for the individual INDEX in the column “Currency” in the table in Appendix I.

“**INSOLVENCY**” shall have the meaning as defined in Section 4.3.2.

“**LIVE DATE**” is in respect of an INDEX the date specified in the column “Live Date” in the table in Appendix I.

“**MARKET CLOSURE**” shall have the meaning as defined in the Solactive Disruption Policy, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/disruption-policy/>.

“**MERGER**” shall have the meaning as defined in Section 4.3.2.

“**NATIONALIZATION**” shall have the meaning as defined in Section 4.3.2.

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

“**PRICE FIXING DATE**” is in respect of an INDEX the date specified in the column “Price Fixing Date” in the table in Appendix I.

“**SOLACTIVE**” shall have the meaning as defined in Section “Introduction”.

“**SPIN-OFF**” shall have the meaning as defined in Section 4.3.1.

“**START DATE**” is in respect of an INDEX the date specified in the column “Start Date” in the table in Appendix I.

“**TRADING DAY**” is with respect to an UNDERLYING STOCK 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 ADMINISTRATOR is ultimately responsible as to whether a certain day is a TRADING DAY.

**"TRADING HALT"** shall have the meaning as defined in the Solactive Disruption Policy, which is available on the SOLACTIVE website: <https://www.solactive.com/documents/disruption-policy/>.

**"UNDERLYING STOCK"** is the security specified for the individual INDEX in the column "Underlying Stock" in the table in Appendix I.

**"SOD TREATMENT"** in respect of an INDEX and its respective UNDERLYING STOCK is specified in the column "SOD/EOD treatment" in the table in Appendix I, and refers to the corresponding corporate action treatment in the Equity Index Methodology.

**"EOD TREATMENT"** in respect of an INDEX and its respective UNDERLYING STOCK is specified in the column "SOD/EOD treatment" in the table in Appendix I, and refers to the corresponding corporate action treatment in the Equity Index Methodology.

"WM / REFINITIV RATE" shall have the meaning as defined in Section 1.4.



## 7. HISTORY OF INDEX CHANGES

Version	Date	Description
1.0	26. November 2021	Index Guideline creation ( <i>initial version</i> )
1.1	21 March 2022	Clarification of treatment for certain extraordinary events (Spin-off, Merger & Acquisition, Delisting, Nationalization, Insolvency) in Sections 4.4.1 and 4.4.2 and treatment of market disruptions in Section 4.6; general linguistic revision without changes in content
1.2	24 May 2023	Solactive VOW3 AR 9 Index (.SOLVOW39) had a change in fixing date and fixing level. The fixing date changed from 4 May 2023 to 23 May 2023 . The fixing level changed from 124.96 to 121.16.
1.3	11 October 2023	Index Formula was amended to differentiate between the fixed point decrement formula versus the fixed percentage decrement formula.  Section 1.4 was amended to reflect the exchange rates used for underlying index components that trade in different currencies than that of the underlying index.
1.4	17 January 2024	Section 1.1 description was amended to include both Gross Total Return (GTR) and Net Total Return (NTR) types for the underlying index. Appendix I was amended and an additional column included in the table to define underlying index types (i.e. NTR or GTR).

# APPENDIX I

<i>Index Name</i>	<i>ISIN</i>	<i>RIC</i>	<i>BBG Ticker</i>	<i>Underlying Stock</i>	<i>RIC Underlying Stock</i>	<i>Exchange MIC</i>	<i>Currency</i>	<i>Start Date</i>	<i>Price Date</i>	<i>Fixing</i>	<i>Adjustment Factor</i>	<i>Live Date</i>	<i>#days</i>	<i>SOD/EOD treatment</i>	<i>Underlying Type</i>
<i>Solactive TOTALENERGIES AR 2.64 Index</i>	DE000SLOEKAS	.SOTTEAR1	SOTTEAR1 Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2021-11-19		2.64	2021-11-26	365	SOD	GTR
<i>Solactive TOTALENERGIES AR 2.54 Index</i>	DE000SLOEKB3	.SOTTEAR2	SOTTEAR2 Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2021-11-19		2.54	2021-11-26	365	SOD	GTR
<i>Solactive TOTALENERGIES AR 2.44 Index</i>	DE000SLOEKC1	.SOTTEAR3	SOTTEAR3 Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2021-11-19		2.44	2021-11-26	365	SOD	GTR
<i>Solactive ORANGE AR 0.65 Index</i>	DE000SLOEKD9	.SOORAAR1	SOORAAR1 Index	ORANGE	ORAN.PA	XPAR	EUR	2011-11-04	2021-11-19		0.65	2021-11-26	365	SOD	GTR
<i>Solactive ORANGE AR 0.7 Index</i>	DE000SLOEKE7	.SOORAAR2	SOORAAR2 Index	ORANGE	ORAN.PA	XPAR	EUR	2011-11-04	2021-11-19		0.7	2021-11-26	365	SOD	GTR
<i>Solactive ORANGE AR 0.8 Index</i>	DE000SLOEN11	.SOORAAR3	SOORAAR3 Index	ORANGE	ORAN.PA	XPAR	EUR	2011-11-04	2021-11-19		0.8	2021-11-26	365	SOD	GTR
<i>Solactive ENGIE AR 0.71 Index</i>	DE000SLOENU7	.SOENGIAR	SOENGIAR Index	ENGIE	ENGIE.PA	XPAR	EUR	2011-11-04	2021-11-19		0.71	2021-11-26	365	SOD	GTR
<i>Solactive BOUYGUES AR 1.7 Index</i>	DE000SLOENV5	.SOBOUAR1	SOBOUAR1 Index	BOUYGUES SA	BOUY.PA	XPAR	EUR	2011-11-04	2021-11-19		1.7	2021-11-26	365	SOD	GTR
<i>Solactive BOUYGUES AR 1.583 Index</i>	DE000SLOENW3	.SOBOUAR2	SOBOUAR2 Index	BOUYGUES SA	BOUY.PA	XPAR	EUR	2011-11-04	2021-11-19		1.583	2021-11-26	365	SOD	GTR





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<i>Solactive Credit Agricole AR 0.9 Index</i>	DE000SLOENX1	.SOCRAGAR	SOCRAGAR Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2011-11-04	2021-11-19	0.9	2021-11-26	365	SOD	GTR
<i>Solactive AXA AR 1.43 Index</i>	DE000SLOENY9	.SOAXAAR1	SOAXAAR1 Index	AXA SA	AXAF.PA	XPAR	EUR	2011-11-04	2021-11-19	1.43	2021-11-26	365	SOD	GTR
<i>Solactive AXA AR 1.55 Index</i>	DE000SLOENZ6	.SOAXAAR2	SOAXAAR2 Index	AXA SA	AXAF.PA	XPAR	EUR	2011-11-04	2021-11-19	1.55	2021-11-26	365	SOD	GTR
<i>Solactive GLAXOSMITHKLINE AR 0.76 Index</i>	DE000SLOEN03	.SOLGSKAR	SOLGSKAR Index	GLAXOSMITHKLINE PLC	GSK.L	XLON	GBP	2011-11-04	2021-11-19	0.76	2021-11-26	365	SOD	GTR
<i>Solactive Novartis AR 2.7 Index</i>	DE000SLOEN37	.SONOVNAR	SONOVNAR Index	Novartis	NOVN.S	XSWX	CHF	2010-11-01	2021-11-01	2.7	2021-11-26	360	SOD	GTR
<i>Solactive Nestle AR 2.3 Index</i>	DE000SLOEN29	.SONESNAR	SONESNAR Index	Nestle SA	NESN	XSWX	CHF	2010-11-01	2021-11-01	2.3	2021-11-26	360	SOD	GTR
<i>Solactive Roche AR 8.38 Index</i>	DE000SLOEN45	.SOLROGAR	SOLROGAR Index	Roche	ROG.S	XSWX	CHF	2010-11-01	2021-11-01	8.38	2021-11-26	360	SOD	GTR
<i>Solactive AXA AR 1.5 Index</i>	DE000SLOFGL7	.SOAXAFAR	SOAXAFAR Index	AXA SA	AXAF.PA	XPAR	EUR	2011-11-04	2022-02-07	1.5	2022-08-26	360	SOD	GTR
<i>Solactive CREDIT AGRICOLE AR 0.8 Index</i>	DE000SLOFGM5	.SOCAGRAR	SOCAGRAR Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2011-11-04	2022-02-07	0.8	2022-08-26	360	SOD	GTR
<i>Solactive ENGIE AR 0.8 Index</i>	DE000SLOFGQ6	.SENGIEAR	SENGIEAR Index	ENGIE	ENGIE.PA	XPAR	EUR	2011-11-04	2022-02-07	0.8	2022-08-26	360	SOD	GTR
<i>Solactive TOTALENERGIES AR 2.65 Index</i>	DE000SLOFGN3	.SOTTEFAR	SOTTEFAR Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2022-02-07	2.65	2022-11-26	360	SOD	GTR



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<i>Solactive ORANGE AR 0.71 Index</i>	DE000SLOFGP8	.SOORANAR	SOORANAR Index	ORANGE	ORAN.PA	XPAR	EUR	2011-11-04	2022-02-07	0.71	2022-02-09	360	SOD	GTR
<i>Solactive BOUYGUES AR 1.71 Index</i>	DE000SLOFGR4	.SOBOUYAR	SOBOUYAR Index	BOUYGUES SA	BOUY.PA	XPAR	EUR	2011-11-04	2022-02-07	1.71	2022-11-26	360	SOD	GTR
<i>Solactive RENAULT AR 1 Index</i>	DE000SLOFH83	.SORENAAR	SORENAAR Index	RENAULT SA	RENAULT SA	XPAR	EUR	2011-11-04	2022-02-07	1	2022-02-10	360	SOD	GTR
<i>Solactive SHELL AR 1 Index</i>	DE000SLOFH91	.SOSHELAR	SOSHELAR Index	SHELL PLC	SHEL.AS	XAMS	EUR	2011-11-04	2022-02-07	1	2022-02-10	360	SOD	GTR
<i>Solactive DANONE AR 2 Index</i>	DE000SLOFJA4	.SODANOAR	SODANOAR Index	DANONE	DANO.PA	XPAR	EUR	2011-11-04	2022-02-07	2	2022-02-10	360	SOD	GTR
<i>Solactive SANOFI AR 3.5 Index</i>	DE000SLOFJB2	.SOSASYAR	SOSASYAR Index	SANOFI	SASY.PA	XPAR	EUR	2011-11-04	2022-02-07	3.5	2022-02-10	360	SOD	GTR
<i>Solactive SOC GENERALE AR 2.2 Index</i>	DE000SLOFJC0	.SOSOGNAR	SOSOGNAR Index	SOC GENERALE SA	SOGN.PA	XPAR	EUR	2011-11-04	2022-02-07	2.2	2022-02-10	360	SOD	GTR
<i>Solactive BP AR 0.16 Index</i>	DE000SLOFJE6	.SOLBPAR	SOLBPAR Index	BP PLC	BP.L	XLON	GBP	2011-11-04	2022-02-07	0.16	2022-02-10	360	SOD	GTR
<i>Solactive ARCELORMITTAL AR 0.4 Index</i>	DE000SLOFJF3	.SOLMTAR	SOLMTAR Index	ARCELORMITTAL	MT.AS	XPAR	EUR	2011-11-04	2022-02-07	0.4	2022-02-14	360	SOD	GTR
<i>Solactive STELLANTIS AR 1 Index</i>	DE000SLOFJG1	.SOSTLAAR	SOSTLAAR Index	STELLANTIS NV	STLA.MI	XMIL	EUR	2014-10-14	2022-02-07	1	2022-02-14	360	SOD	GTR

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<i>Solactive BNP PARIBAS AR 3.75 Index</i>	DE000SLOFJH9	.SOBNPPAR	SOBNPPAR Index	BNP PARIBAS	BNPP.PA	XPAR	EUR	2011-11-04	2022-02-07	3.75	2022-02-14	360	SOD	GTR
<i>Solactive EDF AR 0.6 Index</i>	DE000SLOFJJ5	.SOLEDFAR	SOLEDFAR Index	EDF	EDF.PA	XPAR	EUR	2011-11-04	2022-02-07	0.6	2022-02-14	360	SOD	GTR
<i>Solactive BAYER AR 2 Index</i>	DE000SLOFKP0	.SOBAYGAR	SOBAYGAR Index	BAYER AG-REG	BAYGn.DE	XETR	EUR	2012-01-02	2022-03-07	2	2022-04-19	360	SOD	GTR
<i>Solactive MERCEDES-BENZ AR 5 Index</i>	DE000SLOFV02	.SOLMBGAR	SOLMBGAR Index	MERCEDES-BENZ GR	MBGn.DE	XETR	EUR	2012-01-02	2022-03-07	5	2022-04-19	360	SOD	GTR
<i>Solactive BMW AR 5.8 Index</i>	DE000SLOFV10	.SOLBMWAR	SOLBMWAR Index	BMW AG	BMWGn.DE	XETR	EUR	2012-01-02	2022-03-07	5.8	2022-04-19	360	SOD	GTR
<i>Solactive CA 0.8 AR Index</i>	DE000SLOGE28	.SOCAGAR2	SOCAGAR2 Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2012-09-07	2022-09-09	0.8	2022-09-14	365	SOD	GTR
<i>Solactive MERCEDES-BENZ AR 3.8 Index</i>	DE000SLOGT54	.SOMBGAR	SOMBGAR Index	MERCEDES-BENZ GR	MBGn.DE	XETR	EUR	2012-01-02	2022-11-17	3.8	2022-11-17	365	SOD	GTR
<i>Solactive BNP PARIBAS AR 3.5 Index</i>	DE000SLOGT62	.SOLBNP35		BNP PARIBAS	BNPP.PA	XPAR	EUR	2019-01-02	2022-11-01	3.5	2022-11-17	365	EOD	GTR
<i>Solactive BOUYGUES AR 1.8 Index</i>	DE000SLOHK29	.SOLEN180	SOLEN180 Index	BOUYGUES SA	BOUY.PA	XPAR	EUR	2011-11-04	2022-11-21	1.80	2022-12-12	360	SOD	GTR
<i>Solactive ORANGE AR 0.72 Index</i>	DE000SLOHK37	.SOLOR072	SOLOR072 Index	ORANGE	ORAN.PA	XPAR	EUR	2011-11-04	2022-06-20	0.72	2022-12-12	360	SOD	GTR



<i>Solactive STELLANTIS AR 1.04 Index</i>	DE000SLOHK52	.SOLST104	SOLST104 Index	STELLANTIS NV	STLA.MI	XMIL	EUR	2014-10-14	2022-04-25	1.04	2022-12-12	360	SOD	GTR
<i>Solactive TOT 2.63 AR Index</i>	DE000SLOHK60	.SOLTT263	SOLTT263 Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2022-11-21	2.63	2022-12-12	360	SOD	GTR
<i>Solactive SAINT GOBAIN AR 1.7 Index</i>	DE000SLOHK45	.SOLSG170	SOLSG170 Index	SAINT GOBAIN SA	SGOB.PA	XPAR	EUR	2011-11-04	2022-11-21	1.7	2022-12-12	360	SOD	GTR
<i>Solactive Societe Generale AR 1.65 Index</i>	DE000SLOHPX9	.SOGLE165	SOGLE165 Index	SOC GENERALE SA	SOGN.PA	XPAR	EUR	2018-01-18	2022-12-27	1.65	2023-01-25	365	SOD	GTR
<i>Solactive LI 1.7 AR Index</i>	DE000SLOHP73	.SOLKLE17	SOLKLE17 Index	KLEPIERRE SA	LOIM.PA	XPAR	EUR	2017-11-13	2023-02-02	1.7	2023-02-06	365	SOD	GTR
<i>Solactive Bank of Nova Scotia AR 4.12 Index</i>	DE000SLOH4Q4	.SOBNS412	SOBNS412 Index	Bank of Nova Scotia	BNS.TO	XTSE	CAD	2013-03-07	2023-03-13	4.12	2023-03-15	360	SOD	GTR
<i>Solactive ENI AR 0.87 Index</i>	DE000SLOH5Q1	.SOENI087	SOENI087 Index	ENI SPA	ENI.MI	XMIL	EUR	2013-04-26	2023-04-27	0.87	2023-04-28	360	SOD	GTR
<i>Solactive TOTALENERGIES EOD AR 2.64 Index</i>	DE000SLOH5S7	.SOTTE264	SOTTE264 Index	TOTALENERGIES SE	TTEF.PA	XPAR	EUR	2011-11-04	2023-05-04	2.64	2023-05-04	365	EOD	GTR
<i>Solactive VOW3 AR 9 Index</i>	DE000SLOH5T5	.SOLVOW39	SOLVOW39 Index	VOLKSWAGEN AG PREF	VOWG_p.DE	XETR	EUR	2013-05-06	2023-05-23	9	2023-05-05	360	SOD	GTR

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<i>Solactive VOW3 EOD AR 9 Index</i>	DE000SLOJVJ2	.SOVOW3AR	SOVOW3AR Index	VOLKSWAGEN AG PREF	VOWG_p.DE	XETR	EUR	2013-05-06	2023-05-17	9	2023-05-18	365	EOD	GTR
<i>Solactive MERCEDES-BENZ EOD AR 4.8 Index</i>	DE000SLOJVK0	.SOLMBG48	SOLMBG48 Index	MERCEDES-BENZ GROUP AG	MBGn.DE	XETR	EUR	2013-05-06	2023-05-17	4.8	2023-05-18	365	EOD	GTR
<i>Solactive Societe Generale EOD AR 1.65 Index</i>	DE000SLOJVN4	.SOLGL165	SOLGL165 Index	SOCIETE GENERALE SA CLASS A	SOGN.PA	XPAR	EUR	2013-05-23	2023-05-23	1.65	2023-05-24	365	EOD	GTR
<i>Solactive STELLANTIS AR 1.2 Index</i>	DE000SLOJVR5	.SOSTLA12	SOSTLA12 Index	STELLANTIS NV	STLAM.MI	XMIL	EUR	2014-10-14	2023-05-23	1.2	2023-05-25	360	SOD	GTR
<i>Solactive LI 1.6 EOD AR Index</i>	DE000SLOJVS3	.SOLKLE16	SOLKLE16 Index	KLEPIERRE SA	LOIM.PA	XPAR	EUR	2013-05-23	2023-06-01	1.6	2023-06-01	365	EOD	GTR
<i>Solactive MERCEDES-BENZ EOD AR 5.1 Index</i>	DE000SLOJVT1	.SOLMBG51	SOLMBG51 Index	MERCEDES-BENZ GROUP AG	MBGn.DE	XETR	EUR	2013-05-06	2023-06-01	5.1	2023-06-01	365	EOD	GTR
<i>Solactive MERCEDES-BENZ EOD AR 5.0 Index</i>	DE000SLOJVV5	.SOLMBG50	SOLMBG50 Index	MERCEDES-BENZ GROUP AG	MBGn.DE	XETR	EUR	2013-05-06	2023-06-02	5.00	2023-06-05	365	EOD	GTR
<i>Solactive Societe Generale EOD AR 1.65 Index (2023-06-07)</i>	DE000SLOJVY1	.SOGL165	SOGL165 Index	SOCIETE GENERALE SA CLASS A	SOGN.PA	XPAR	EUR	2013-05-23	2023-06-07	1.65	2023-06-09	365	EOD	GTR
<i>Solactive BNP PARIBAS AR 3.6 Index</i>	DE000SLOJWG6	.SOLBNP36	SOLBNP36 Index	BNP PARIBAS SA	BNPP.PA	XPAR	EUR	2017-11-24	2023-06-16	3.6	2023-06-19	360	SOD	GTR

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<i>Solactive STELLANTIS EOD AR 1.04 Index (2023-06-21)</i>	DE000SLOJWK8	.SOSTL104	SOSTL104 Index	STELLANTIS NV	STLAM.MI	XMIL	EUR	2014-10-14	2023-06-21	1.04	2023-06-22	365	EOD	GTR
<i>Solactive ORANGE EOD AR 0.70 Index (2023-06-22)</i>	DE000SLOJWL6	.SOLOR070	SOLOR070 Index	ORANGE SA	ORAN.PA	XPAR	EUR	2013-06-03	2023-06-22	0.70	2023-06-27	365	EOD	GTR
<i>Solactive BNP PARIBAS EOD AR 3.30 Index (2023-07-05)</i>	DE000SLOJW07	.SOBNP330	SOBNP330 Index	BNP PARIBAS SA	BNPP.PA	XPAR	EUR	2013-07-05	2023-07-05	3.30	2023-07-06	365	EOD	GTR
<i>Solactive BNP PARIBAS EOD AR 3.65 Index (2023-07-06)</i>	DE000SLOJW15	.SOBNP365	SOBNP365 Index	BNP PARIBAS SA	BNPP.PA	XPAR	EUR	2013-07-05	2023-07-06	3.65	2023-07-06	365	EOD	GTR
<i>Solactive BNP PARIBAS EOD AR 3.85 Index (2023-07-06)</i>	DE000SLOJW31	.SOBNP385	SOBNP385 Index	BNP PARIBAS SA	BNPP.PA	XPAR	EUR	2013-07-05	2023-07-06	3.85	2023-07-06	365	EOD	GTR
<i>Solactive STELLANTIS EOD AR 1.2 Index (2023-07-06)</i>	DE000SLOJW49	.SOLSTL12	SOLSTL12 Index	STELLANTIS NV	STLAM.PA	XPAR	EUR	2021-01-18	2023-07-06	1.2	2023-07-06	365	EOD	GTR
<i>Solactive Credit Agricole EOD AR 0.8 Index (2023- 07-06)</i>	DE000SLOJW23	.SOCAGR08	SOCAGR08 Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2013-07-05	2023-07-06	0.8	2023-07-06	365	EOD	GTR
<i>Solactive CREDIT AGRICOLE AR 0.8 Index (2023-07- 20)</i>	DE000SLOJXY7	.SOCA08AR	SOCA08AR Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2011-11-04	2023-07-20	0.8	2023-07-21	360	SOD	GTR



<i>Solactive FORTUM EOD GR Decrement 0.91 Index</i>	DE000SLOJX22	.SOFOR091	SOFOR091 Index	FORTUM OYJ	FORTUM.HE	XHEL	EUR	2011-07-14	2023-04-14	0.91	2023-07-28	365	EOD	GTR
<i>Solactive FORTUM EOD GR Decrement 1.08 Index</i>	DE000SLOJX30	.SOFOR108	SOFOR108 Index	FORTUM OYJ	FORTUM.HE	XHEL	EUR	2011-07-14	2023-04-14	1.08	2023-07-28	365	EOD	GTR
<i>Solactive NORDEA EOD GR Decrement 0.80 Index</i>	DE000SLOJX48	.SONDA080	SONDA080 Index	NORDEA BANK ABP	NDAFI.HE	XHEL	EUR	2011-07-14	2023-03-24	0.80	2023-07-28	365	EOD	GTR
<i>Solactive NORDEA EOD GR Decrement 0.97 Index</i>	DE000SLOJX55	.SONDA097	SONDA097 Index	NORDEA BANK ABP	NDAFI.HE	XHEL	EUR	2011-07-14	2023-03-24	0.97	2023-07-28	365	EOD	GTR
<i>Solactive SAMPO EOD GR Decrement 2.60 Index</i>	DE000SLOJX14	.SOSAM260	SOSAM260 Index	SAMPO OYJ CLASS A	SAMPO.HE	XHEL	EUR	2011-07-14	2023-05-19	2.60	2023-07-28	365	EOD	GTR
<i>Solactive UPM EOD GR Decrement 1.50 Index</i>	DE000SLOJX63	.SOUPM150	SOUPM150 Index	UPM-KYMMENE OYJ	UPM.HE	XHEL	EUR	2011-07-14	2023-04-13	1.5	2023-07-28	365	EOD	GTR
<i>Solactive NESTE EOD GR Decrement 1.52 Index</i>	DE000SLOJX71	.SONES152	SONES152 Index	NESTE CORPORATION	NESTE.HE	XHEL	EUR	2011-07-14	2023-03-29	1.52	2023-07-28	365	EOD	GTR
<i>Solactive NORDEA AR 0.80 Index</i>	DE000SLOJYB3	.SOLNDA08	SOLNDA08 Index	NORDEA BANK ABP	NDAFI.HE	XHEL	EUR	2011-07-14	2023-04-03	0.8	2023-08-01	360	SOD	GTR



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<i>Solactive CREDIT AGRICOLE EOD GR Decrement 1.05 Index</i>	DE000SLOKEQ1	.SOACA105	SOACA105 Index	CREDIT AGRICOLE SA	CAGR.PA	XPAR	EUR	2013-07-05	2023-05-30	1.05	2023-08-04	365	EOD	GTR
<i>Solactive BNP EOD GR Decrement 3.90 Index</i>	DE000SLOKEP3	.SOBNP390	SOBNP390 Index	BNP PARIBAS SA	BNPP.PA	XPAR	EUR	2013-07-05	2023-05-22	3.9	2023-08-04	365	EOD	GTR
<i>Solactive SOCIETE GENERALE EOD GR Decrement 1.80 Index</i>	DE000SLOKER9	.SOGLE180	SOGLE180 Index	SOCIETE GENERALE SA CLASS A	SOGN.PA	XPAR	EUR	2013-05-23	2023-05-30	1.8	2023-08-04	365	EOD	GTR
<i>Solactive TELIA EOD GR Decrement 2.15 Index</i>	DE000SLOKFQ8	.SOTEL215	SOTEL215 Index	TELIA CO AB	TELIA.ST	XSTO	SEK	2011-07-14	2023-07-28	2.15	2023-08-24	365	EOD	GTR
<i>Solactive BCE AR 3.87 Index</i>	DE000SLOKE48	.SOBCE387	SOBCE387 Index	BCE INC	BCE.TO	XTSE	CAD	2013-08-22	2023-08-21	3.87	2023-09-05	360	SOD	GTR
<i>Solactive TELUS AR 1.4544 Index</i>	DE000SLOKE55	.SOT14544	SOT14544 Index	TELUS CORPORATION	T.TO	XTSE	CAD	2013-08-22	2023-08-21	1.4544	2023-09-05	360	SOD	GTR
<i>Solactive TC ENERGY AR 3.72 Index</i>	DE000SLOKE63	.SOTRP372	SOTRP372 Index	TC ENERGY CORP	TRP.TO	XTSE	CAD	2013-08-22	2023-08-21	3.72	2023-09-05	360	SOD	GTR
<i>Solactive ENBRIDGE AR 3.55 Index</i>	DE000SLOKE71	.SOENB355	SOENB355 Index	ENBRIDGE INC	ENB.TO	XTSE	CAD	2013-08-22	2023-08-21	3.55	2023-09-05	360	SOD	GTR
<i>Solactive PEMBINA PIPELINE AR 2.67 Index</i>	DE000SLOKE89	.SOPPL267	SOPPL267 Index	PEMBINA PIPELINE CORP	PPL.TO	XTSE	CAD	2013-08-22	2023-08-21	2.67	2023-09-05	360	SOD	GTR





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<i>Solactive SUNCOR ENERGY AR 2.08 Index</i>	DE000SLOKE97	.SOSUN208	SOSUN208 Index	SUNCOR ENERGY INC	SU.TO	XTSE	CAD	2013-08-22	2023-08-21	2.08	2023-09-05	360	SOD	GTR
<i>Solactive CANADIAN NATURAL RESOURCES AR 3.6 Index</i>	DE000SLOKFA2	.SOCNQT36	SOCNQT36 Index	CANADIAN NATURAL RESOURCES	CNQ.TO	XTSE	CAD	2013-08-22	2023-08-21	3.6	2023-09-05	360	SOD	GTR
<i>Solactive CIBC AR 3.48 Index</i>	DE000SLOKFBO	.SOLCM348	SOLCM348 Index	CANADIAN IMPERIAL BANK OF COMMERCE	CM.TO	XTSE	CAD	2013-08-22	2023-08-21	3.48	2023-09-05	360	SOD	GTR
<i>Solactive MFC AR 1.46 Index</i>	DE000SLOKFC8	.SOMFC146	SOMFC146 Index	MANULIFE FINANCIAL CORP	MFC.TO	XTSE	CAD	2013-08-22	2023-08-21	1.46	2023-09-05	360	SOD	GTR
<i>Solactive GWO AR 2.08 Index</i>	DE000SLOKFE4	.SOGWO208	SOGWO208 Index	GREAT WEST LIFECO	GWO.TO	XTSE	CAD	2013-08-22	2023-08-21	2.08	2023-09-05	360	SOD	GTR
<i>Solactive BMO AR 5.88 Index</i>	DE000SLOKFF1	.SOBMO588	SOBMO588 Index	BANK OF MONTREAL	BMO.TO	XTSE	CAD	2013-08-22	2023-08-21	5.88	2023-09-05	360	SOD	GTR
<i>Solactive SLF AR 3 Index</i>	DE000SLOKFPO	.SOSLFAR3	SOSLFAR3 Index	SUN LIFE FINANCIAL INC	SLF.TO	XTSE	CAD	2013-08-22	2023-08-21	3	2023-09-05	360	SOD	GTR
<i>Solactive TD AR 3.84 Index</i>	DE000SLOKFG9	.SOLTD384	SOLTD384 Index	TORONTO-DOMINION BANK	TD.TO	XTSE	CAD	2013-08-22	2023-08-21	3.84	2023-09-05	360	SOD	GTR
<i>Solactive NBC AR 4.08 Index</i>	DE000SLOKFH7	.SOLNA408	SOLNA408 Index	NATIONAL BANK OF CANADA	NA.TO	XTSE	CAD	2013-08-22	2023-08-21	4.08	2023-09-05	360	SOD	GTR
<i>Solactive RBC AR 5.4 Index</i>	DE000SLOKFJ3	.SORYAR54	SORYAR54 Index	ROYAL BANK OF CANADA	RY.TO	XTSE	CAD	2013-08-22	2023-08-21	5.4	2023-09-05	360	SOD	GTR
<i>Solactive POW AR 2.1 Index</i>	DE000SLOKFD6	.SOLPOW21	SOLPOW21 Index	POWER CORP OF CANADA	POW.TO	XTSE	CAD	2013-08-22	2023-08-21	2.1	2023-09-05	360	SOD	GTR



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<i>Solactive Cenovus Energy AR 0.56 Index</i>	DE000SLOKFM7	.SOCVE056	SOCVE056 Index	CENOVUS INC	ENERGY	CVE.TO	XTSE	CAD	2013-08-22	2023-08-21	0.56	2023-09-05	360	SOD	GTR
<i>Solactive Imperial Oil AR 2.0 Index</i>	DE000SLOKFK1	.SOIMO200	SOIMO200 Index	IMPERIAL OIL LTD		IMO.TO	XTSE	CAD	2013-08-22	2023-08-21	2	2023-09-05	360	SOD	GTR
<i>Solactive Keyera Corp. AR 2.0 Index</i>	DE000SLOKFL9	.SOKEY200	SOKEY200 Index	KEYERA CORP		KEY.TO	XTSE	CAD	2013-08-22	2023-08-21	2	2023-09-05	360	SOD	GTR
<i>Solactive Credit Agricole EOD AR 0.86 Index (2023-09-12)</i>	DE000SLOKJ50	.SOACA086	SOACA086 Index	CREDIT AGRICOLE SA		CAGR.PA	XPAR	EUR	2013-07-05	2023-09-12	0.86	2023-09-13	365	EOD	GTR
<i>Solactive LI 1.7 EOD AR Index (2023-09-27)</i>	DE000SLOKVC5	.SO1KLE17	SO1KLE17 Index	KLEPIERRE SA		LOIM.PA	XPAR	EUR	2013-05-23	2023-09-27	1.7	2023-09-27	365	EOD	GTR
<i>Solactive SOXX EUR AR 5% Index</i>	DE000SLOKV70	.SOLSOXX5	SOLSOXX5 Index	ISHARES SEMICONDUCTOR ETF		SOXX.OQ	XNAS	EUR	2018-10-02	2018-10-02	0.05	2023-10-23	360	SOD	NTR
<i>Solactive TOTALENERGIES EOD Decrement 2.96 Index</i>	DE000SLOKUK0	.SOTTE296	SOTTE296 Index	TOTALENERGIES SE		TTEF.PA	XPAR	EUR	2011-11-04	2023-09-20	2.96	2023-11-29	365	EOD	GTR
<i>Solactive INTESA SANPAOLO SPA AR 0.2 Index</i>	DE000SLOKUP9	.SOIS02AR	SOIS02AR Index	INTESA SANPAOLO SPA		ISP.MI	XMIL	EUR	2013-11-01	2023-11-30	0.20	2023-11-30	365	SOD	GTR
<i>Solactive NESTE AR 1.1 Index</i>	DE000SLOKU71	.SOLNES11	SOLNES11 Index	NESTE CORPORATION		NESTE.HE	XHEL	EUR	2011-07-14	2023-12-28	1.1	2024-01-04	365	SOD	GTR
<i>Solactive GDx EUR AR 5% Index</i>	DE000SLOK732	.SOLGDXA5	SOLGDXA5 Index	VANECK MINERS ETF	GOLD	GDX.P	XNYS	EUR	2018-10-10	2018-10-10	0.05	2024-01-17	360	SOD	NTR

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