INDEX GUIDELINE

Solactive Money Market Index Series

Version 1.8

01 July 2025

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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 Each Index (the "INDEX") of the Solactive Money Market Index Series (c.f., Appendix). 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 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

Category	Description
Asset Class	Fixed Income
Strategy	The INDEX is an accumulating daily return strategy investing into overnight deposits.
Regional Allocation	Different Geographies

Table 1 Index Overview

1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers as laid out in Table 3 Index Identifier.

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 Index on the START DATE, is START LEVEL. 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 for CALCULATION DAY t and distributed once at PUBLICATION TIME as defined in the column "Publication Time" in Table 3 Index Identifier.

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 AG.

2. INDEX SELECTION

2.1. SELECTION OF THE INDEX COMPONENTS

No selection takes place.

2.2. NUMBER OF UNITS OF THE INDEX COMPONENTS

No selection takes place.

3. REBALANCE

3.1. ORDINARY REBALANCE

No ordinary rebalance takes place.

3.2. EXTRAORDINARY REBALANCE

No extraordinary rebalance takes place.

4. CALCULATION OF THE INDEX

4.1. INDEX FORMULA

The level of the INDEX is calculated according to the following formula:

$$Index_t = Index_{t-1} \times \left(1 + \left(rate_{t-ir\_lag} + spread\right) \times DCF_{t+so-1,t+so}\right)$$

Where:

$Index_t$: The level of the INDEX as of CALCULATION DAY t.

$Index_{t-1}$: The level of the INDEX as of CALCULATION DAY t-1.

$rate_{t-1}$: The latest CLOSE VALUE published on or before CALCULATION DAY t-1.

$spread$: The SPREAD.

so: The SETTLEMENT OFFSET

ir_lag: The INTEREST RATE lag

$DCF_{t+so-1,t+so}$: The number of calendar days between CALCULATION DAY t+so-1 (including) and CALCULATION DAY t +so (excluding) divided by the RATE DAY COUNT.

4.2. ACCURACY

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

4.3. 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/.

4.4. MARKET DISRUPTION

In the event that the O/N RIC does not appear on the PRICE SOURCE at its corresponding PUBLICATION TIME, on the CALCULATION DAY, then SOLACTIVE will use for the calculation of the INDEX the most recent available O/N RIC published on the PRICE SOURCE.

If SOLACTIVE determines that O/N RIC (1) is no longer representative as a measure of the average rate at which banks are willing to borrow wholesale unsecured funds in the corresponding interbank market or (2) has been discontinued at any time, it will substitute O/N RIC an industry-accepted substitute or successor rate (the "O/N RIC SUCCESSOR RATE"), including any adjustment to or related spread on such O/N RIC SUCCESSOR RATE, in each case in its sole discretion and in accordance with Section 5.5. In the event that SOLACTIVE determines, in its sole discretion, that there is no industry-accepted substitute or successor rate and that there are no quotations provided as described in Section 2.12(a), then, after consulting such sources as it deems reasonable, it will estimate the O/N

RIC in its sole discretion from time to time to use as the O/N RIC Successor Rate. Further, if Solactive subsequently determines, in its sole discretion, that an industry-accepted substitute or successor rate has emerged or otherwise become available, it will cease to estimate the O/N RIC Successor Rate and instead substitute such industry-accepted substitute or successor rate as provided in the first sentence of this Section 2.12(b).

If Solactive has determined a O/N RIC Successor Rate (including any such adjustment and/or spread) in accordance with the foregoing, Solactive in its sole discretion may also implement changes to the Index rules as it determines are appropriate to account for such change to the O/N RIC Successor Rate, including, but not limited to, the definition of any Calculation Day, and any method for obtaining the O/N RIC Successor Rate if such rate is unavailable on the relevant date of determination, and any changes to any such adjustment and/or spread, in a manner that is consistent with industry-accepted practices for the O/N RIC Successor Rate. Once Solactive chooses a O/N RIC Successor Rate, such O/N RIC Successor Rate will be used in place of O/N RIC for all calculations, and the term "O/N RIC" as used in this methodology, shall be then deemed to refer to the O/N RIC Successor Rate."

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 Universe (if applicable), the selection of the INDEX COMPONENTS (if applicable) 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.

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 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 "Announcements", 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 and 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 an 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 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 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/.

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 a weekday where the exchange identified by their Exchange MICs as specified in the column "Exchange MIC" in Table 4 Index Parameters.

"**CALCULATION DAY T-1**" is the CALCULATION DAY that falls immediately prior CALCULATION DAY t.

"**CLOSE VALUE**" of the interest rate identified by the O/N RIC means the Official Close Levels provided by REFINITIV.

"**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 in the column "Currency" in Table 3 Index Identifier.

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

"**INTEREST RATE LAG**" is the value specified in the column "Interest Rate Lag" in Table 4 Index Parameters

"**LIVE DATE**" is the value specified in the column "Live Date" in Table 4 Index Parameters.

"**O/N RIC**" is the value specified in the column "O/N RIC" in Table 4 Index Parameters.

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

"**PRICE SOURCE**" in relation to an O/N RIC, is the official publication methodology of the correspond publishing body.

"**PUBLICATION TIME**" is the value specified in the column "Publication Time" in Table 4 Index Parameters.

"**RATE DAY COUNT**" is the value specified in the column "Rates Day Count" in Table 4 Index Parameters.

"**SETTLEMENT OFFSET**" is the value specified in the column "Settlement Offset" in Table 4 Index Parameters

"**SPREAD**" is the value specified in the column "Spread" in Table 4 Index Parameters.

"**START DATE**" is the value specified in the column "Start Date" in Table 4 Index Parameters.

"**START LEVEL**" is the value specified in the column "Start Level" in Table 4 Index Parameters.

7. VERSIONING

VERSION	DATE	DESCRIPTION
1.0	Feb, 23th 2023	Initial Guideline creation (*initial version*) with index - Solactive SOFR Daily Total Return Index
1.1	Apr, 3rd 2023	Addition of four indices: - Solactive FEDL Daily Total Return Index - Solactive €STR Daily Total Return Index - Solactive €STR +8.5 Daily Total Return Index - Solactive SONIA Daily Total Return Index Introduction of Spread for "Solactive €STR +8.5 Daily Total Return Index"
1.2	Sep, 26th 2023	Addition of three indices: - Solactive SOFR +10 Daily Total Return Index - Solactive SORA Daily Total Return Index
1.3	Mar, 05th 2024	Clarification of Market Disruption Section
1.4	July 08th 2024	Addition of SOLSARON, SOESTRON, SOLCORRA; definition of settlement offset, interest rate lag
1.5	September 30th 2024	Addition of three indices: - SOLOBFR: Solactive OBFR Daily Total Return Index - SORBACOR: Solactive AUCASH Daily Total Return Index - SOLMUTAN: Solactive MUTAN Daily Total Return Index
1.6	December 19th 2024	Addition of two indices: - Solactive SOFR T+1 Settlement Daily Total Return Index - Solactive €STR +8.5 T+1 Settlement Daily Total Return Index
1.7	April 29 th 2025	Addition of six indices: - Solactive CORRA T+1 Settlement Daily Total Return Index

		- Solactive SONIA T+1 Settlement Daily Total Return Index - Solactive SORA T+1 Settlement Daily Total Return Index - Solactive €STR T+1 Settlement Daily Total Return Index - Solactive SOFR T +2 Settlement Daily Total Return Index Solactive SONIA T+2 Settlement Daily Total Return Index
1.8	1st July 2025	Addition of the following Index: - Solactive €STR + 15 Daily TR Index

Table 2 Versionings

APPENDIX

Name	ISIN	Currency	Type	RIC	BBG ticker
Solactive SOFR Daily Total Return Index	DE000SL0HQW9	USD	Gross Total Return	.SOLSOFR	SOLSOFR Index
Solactive FEDL Daily Total Return Index	DE000SL0H415	USD	Gross Total Return	.SOLFEDL	SOLFEDL Index
Solactive €STR Daily Total Return Index	DE000SL0H423	EUR	Gross Total Return	.SOLESTR	SOLESTR Index
Solactive €STR +8.5 Daily Total Return Index	DE000SL0H431	EUR	Gross Total Return	.SOESTR85	SOESTR85 Index
Solactive SONIA Daily Total Return Index	DE000SL0H449	GBP	Gross Total Return	.SOLSONIA	SOLSONIA Index
Solactive SOFR +10 Daily Total Return Index	DE000SL0KKQ8	USD	Gross Total Return	.SOLSFR10	
Solactive SORA Daily Total Return Index	DE000SL0KKR6	SGD	Gross Total Return	.SOLSORA	
Solactive €STR Overnight Total Return Index	DE000SL0MLD0	EUR	Gross Total Return	.SOESTRON	SOESTRON Index
Solactive SARON Daily Total Return Index	DE000SL0MLN9	CHF	Gross Total Return	.SOLSARON	SOLSARON Index
Solactive CORRA Daily Total Return Index	DE000SL0KKS4	CAD	Gross Total Return	.SOLCORRA	SOLCORRA Index
Solactive OBFR Daily Total Return Index	DE000SL0JZ61	USD	Gross Total Return	.SOLOBFR	
Solactive AUCASH Daily Total Return Index	DE000SL0JZ79	AUD	Gross Total Return	.SORBACOR	
Solactive MUTAN Daily Total Return Index	DE000SL0JZ87	JPY	Gross Total Return	.SOLMUTAN	
Solactive SOFR T+1 Settlement Daily Total Return Index	DE000SL0M0J0	USD	Gross Total Return	.SOLSFRT1	SOLSFRT1 Index
Solactive €STR +8.5 T+1 Settlement Daily Total Return Index	DE000SL0M0K8	EUR	Gross Total Return	.SEST85T1	SEST85T1 Index

NAME	ISIN	CURRENCY	TYPE	RIC	BBG TICKER
Solactive CORRA T+1 Settlement Daily Total Return Index	DE000SL0QV17	CAD	Gross Total Return	.SCORRAT1	
Solactive SONIA T+1 Settlement Daily Total Return Index	DE000SL0QV25	GBP	Gross Total Return	.SOSONAT1	
Solactive SORA T+1 Settlement Daily Total Return Index	DE000SL0QV33	SGD	Gross Total Return	.SOSORAT1	
Solactive €STR T+1 Settlement Daily Total Return Index	DE000SL0QV41	EUR	Gross Total Return	.SOESTRT1	
Solactive SOFR T +2 Settlement Daily Total Return Index	DE000SL0QV58	USD	Gross Total Return	.SOLSFRT2	
Solactive SONIA T+2 Settlement Daily Total Return Index	DE000SL0QV66	GBP	Gross Total Return	.SOSONAT2	
Solactive €STR + 15 Daily TR Index	DE000SL0Q2L8	EUR	Gross Total Return	.SOESTR15	SOESTR15 Index

Table 3 Index Identifier

RIC	EXCHANGE MIC	LIVE DATE	START DATE	START LEVEL	O/N RIC	SPREAD	RATE DAY COUNT	PUBLICATION TIME	SETTLEMENT OFFSET	INTEREST RATE LAG
.SOLSOFR	New York FED	02/23/2023	04/02/2018	1000.0	USDSOFR=	0.0	360	9:30 a.m. America/New York	0	1
.SOLFEDL	New York FED	04/11/2023	01/02/2003	1000.0	USONFFE=	0.0	360	9:30 a.m. America/New York	0	1
.SOLESTR[1]	Target 2	04/11/2023	01/02/2003	1000.0	EUROSTR=	0.0	360	9:30 a.m. Europe/Berlin	0	1
.SOESTR85[2]	Target 2	04/11/2023	01/02/2003	1000.0	EUROSTR=	0.085	360	9:30 a.m. Europe/Berlin	0	1
.SOLSONIA	London	04/11/2023	01/04/2000	1000.0	SONIAOSR=	0.0	365	9:30 a.m. Europe/London	0	1
.SOLSFR10	New York FED	09/26/2023	04/02/2018	1000.0	USDSOFR=	0.1	360	9:30 a.m. America/New York	0	1

[1] Before 10/02/2019 the O/N RIC used is EONIA= with a Spread of -0.085
[2] Before 10/02/2019 the O/N RIC used is EONIA= with a Spread of 0.0

RIC	EXCHANGE MIC	LIVE DATE	START DATE	START LEVEL	O/N RIC	SPREAD	RATE DAY COUNT	PUBLICATION TIME	SETTLEMENT OFFSET	INTEREST RATE LAG
.SOLSORA	Singapore	09/26/2023	07/04/2005	1000.0	SORA=MAST	0.0	365	9:30 a.m. Europe/Berlin	0	1
SOESTRON[3]	Target 2	07/11/2024	01/02/2003	1000.0	EUROSTR=	0.0	360	9:30 a.m. Europe/Berlin	2	1
SOLSARON	SIX SWISS Exchange	07/11/2024	08/25/2009	1000.0	SARON.S	0.0	360	7:30 p.m. Europe/Berlin	0	1
SOLCORRA	Toronto	07/11/2024	01/04/2000	1000.0	CORRA=	0.0	360	9:30 a.m. America/New York	0	1
SOLOBFR	New York	10/01/2024	03/01/2016	1000.0	USONBFR=	0.0	360	9:30 a.m. America/New York	0	1
SORBACOR	Sydney	10/01/2024	01/04/2011	1000.0	AUCASH=RBAA	0.0	360	9:30 a.m. Europe/Berlin	0	1
SOLMUTAN	Tokyo	10/01/2024	01/04/2005	1000.0	JPONMU=RR	0.0	365	9:30 a.m. Europe/Berlin	0	1

[3] Before 10/02/2019 the O/N RIC used is EONIA= with a Spread of -0.085

RIC	EXCHANGE MIC	LIVE DATE	START DATE	START LEVEL	O/N RIC	SPREAD	RATE DAY COUNT	PUBLICATION TIME	SETTLEMENT OFFSET	INTEREST RATE LAG
.SOLSFRT1	New York FED	01/15/2025	04/02/2018	1000.0	USDSOFR=	0.0	360	9:30 a.m. America/New York	1	1
.SEST85T1[4]	Target 2	01/15/2025	01/02/2003	1000.0	EUROSTR=	0.085	360	9:30 a.m. Europe/Berlin	1	1
.SCORRAT1	Toronto	05/05/2025	01/10/2000	1000.0	CORRA=	0.0	365	9:30 a.m. America/New York	1	1
.SOSONAT1	London	05/05/2025	01/04/2000	1000.0	SONIAOSR=	0.0	365	9:30 a.m. Europe/London	1	1
.SOSORAT1	Singapore	05/05/2025	07/04/2000	1000.0	SORA=MAST	0.0	365	9:30 a.m. Europe/Berlin	1	1
.SOESTRT1	Target 2	05/05/2025	01/02/2003	1000.0	EUROSTR=	0.0	360	9:30 a.m. Europe/Berlin	1	1

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[4] Before 10/02/2019 the O/N RIC used is EONIA= with a Spread of -0.085

RIC	EXCHANGE MIC	LIVE DATE	START DATE	START LEVEL	O/N RIC	SPREAD	RATE DAY COUNT	PUBLICATION TIME	SETTLEMENT OFFSET	INTEREST RATE LAG
.SOLSFRT2	New York FED	05/05/2025	04/16/2018	1000.0	USDSOFR=	0.0	360	9:30 a.m. America/New York	2	1
.SOSONAT2	London	05/05/2025	01/04/2000	1000.0	SONIAOSR=	0.0	365	9:30 a.m. Europe/London	2	1
.SOESTR15	Target 2	07/04/2025	01/02/2003	1000.0	EUROSTR=	0.15	360	9:30 a.m. Europe/Berlin	0	1

Table 4 Index Parameters

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