Announcement

Methodology Change | Solactive European High Yield Bond Funds 4% RC Index | Effective Date 27/10/2025

Today, on the 21/10/2025, Solactive announces the following changes to the methodology of the following Index (the 'Affected Index'):

NAME	RIC	ISIN
Solactive European High Yield Bond Funds 4% RC Index	.SOLAHYF4	DE000SL0GT88

Rationale for Methodology Change

Solactive has determined that the mutual funds that are currently in the composition of the indices, can no longer be held on trading books of various financial entities, as they do not satisfy the replicability and transparency criteria required for eligibility under the Fundamental Review of the Trading Book (FRTB) framework. Maintaining exposure to this fund would result in significantly higher capital requirements for the hedging entity replicating the product, thereby generating an adverse economic impact.

Changes to the Index Guideline

The following Methodology changes will be implemented in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections):

1. Index Specifications

1.1. Prices and calculation frequency

Change:

The level of the INDEX is calculated for each CALCULATION DAY based on the CLOSING PRICE of the respective INDEX COMPONENTS.

2. Index Selection

Change:

Since the BASKET SWITCH DATE, the Basket underlying the INDEX consists of 3 ETFs, which are listed below:

Ticker	ISIN	Currency	Name
HIGH LN Equity	IE00BF3N7094	EUR	iShares EUR High Yield Corp Bond UCITS ETF

XHYA GY Equity	LU1109943388	EUR	Xtrackers II EUR High Yield Corporate Bond UCITS ETF
EHYA NA Equity	IE00BJK55C48	EUR	iShares EUR High Yield Corp Bond ESG SRI UCITS ETF

The Basket is static, meaning the components listed above will not change on a regular basis.

2.1. Weighting of the Index Components

Change:

The basket holdings as of the BASKET SWITCH DATE is as follows:

Ticker	ISIN	Currency	Weight
HIGH LN Equity	IE00BF3N7094	EUR	33.33%
XHYA GY Equity	LU1109943388	EUR	33.33%
EHYA NA Equity	IE00BJK55C48	EUR	33.33%

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. The amended version of the index guideline will be available on the effective date.

3. Calculation of the Index

3.1. Index formula

Change:

On each CALCULATION DAY t following the BASKET START DATE:

$$B_t = B_{t-1} * \sum_{i=1}^{4} w_i * \frac{p_{i,t}}{p_{i,t-1}}$$

Where:

B_t: The level of the Basket CALCULATION DAY t

B_{t-1}: The level of the Basket CALCULATION DAY t-1

$p_{i,t}$: The CLOSING PRICE of the ETF i as of CALCULATION DAY t

w_i: The weight of Mutual Fund i as shown in Section 2.1.

Change:

$rate_{t-1}$: The level of 3-month EURIBOR (RIC: EURIBOR3M=) as of CALCULATION DAY t-1, expressed in %. Starting from the BASKET SWITCH DATE, a spread of 0.5% is added to the interest rate.

5. Definitions

Addition:

"BASKET SWITCH DATE" 27th of October 2025

"**CLOSING PRICE**" in respect of an INDEX COMPONENT and a TRADING DAY is a 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 an INDEX COMPONENT, the last TRADING PRICE will be used.

Change:

"CALCULATION DAY" is any day on which the London Stock Exchange (XLON) and Xetra (XETR) and the Amsterdam Stock Exchange (XAMS) are open for general business.