INDEX GUIDELINE

Solactive Global DM Government 1-5 Year AAA-AA Index Family

Version 0.1

29 October 2025

TABLE OF CONTENTS

Introduction 3

1. Index Specifications 3
   - 1.1. Scope of the Index 3
   - 1.2. Identifiers and Publication 3
   - 1.3. Initial Level of the Index 4
   - 1.4. Prices and calculation frequency 5
2. Index Selection 5
   - 2.1. Selection of the Index Components 5
   - 2.2. Weighting of the Index Components 6
3. Ordinary Rebalance 6
4. Corporate Actions 6
5. Definitions 7
6. History of Index Changes 9

Contact 10

INTRODUCTION

This document (the "GUIDELINE") is to be used as a guideline regarding the composition, calculation and maintenance of the Solactive Global DM Government 1-5 Year AAA-AA Index Family (the "INDEX"). Any amendments to the rules made to the GUIDELINE are approved by the OVERSIGHT COMMITTEE as specified in the Bond Index Methodology. The INDEX is 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 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 of financial instruments or investment funds referencing the INDEX under a valid license – 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

The rule-based INDEX is engineered to mirror the performance of high rated sovereign debt issued by developed market countries with a time to maturity between 1 and 5 years. The INDEX is a Total Return Index, i.e. coupon payments will be reinvested in the Indices on each REBALANCE DAY.

1.2. IDENTIFIERS AND PUBLICATION

The INDEX is published under the following identifiers:

Name	ISIN	Currency	Type	Calculation Formula*	RIC	BBG ticker
Solactive Global DM Government 1-5 Year AAA-AA Index	DE000SL0QPU6	EUR	TR	Periodic	.SOLDIG15	

Solactive Global DM Government 1-5 Year AAA-AA CHF Index	DE000SL0QPV4	CHF	TR	Periodic	.SOLDIG5C	
Solactive Global DM Government 1-5 Year AAA-AA CHF Hedge Index	DE000SL0QPW2	CHF	CH	Standard	.SOLDIGCH	

*The calculation formula refers to the index calculation's dependency on cash reinvestment, based on whether the cash reinvestment occurs on a daily/direct basis or periodically.

*TR means that the INDEX is calculated as Total Return index as described in the Bond Index Methodology, which is available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/

*CH means that the Index is calculated as Currency Hedge Index, as described in the Currency Hedged Index Methodology, which is available on the SOLACTIVE website: https://www.solactive.com/documents/currency-hedged-general-methodology/

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 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

Name	Index Ric	Live Date	Index Level
Solactive Global DM Government 1-5 Year AAA-AA Index	.SOLDIG15	2025-10-27	1000
Solactive Global DM Government 1-5 Year AAA-AA CHF Index	.SOLDIG5C	2025-11-11	999.42
Solactive Global DM Government 1-5 Year AAA-AA CHF Hedge Index	.SOLDIGCH	2025-11-11	998.57

The initial levels of the INDEX at the live dates are specified in the table above. Levels of the INDEX published for a period prior to the live dates have been back-tested and will be recorded in accordance with Article 8 of the BMR.

1.4. PRICES AND CALCULATION FREQUENCY

The Index is calculated and distributed once every BUSINESS DAY based on the LAST EVALUATED BID PRICE of the INDEX COMPONENTS. Bonds added in a rebalancing (see Section 3) are included in the INDEX at the EVALUATED ASK PRICE on the relevant REBALANCE DAY. Bonds which are excluded from the INDEX in a rebalance are reflected in the calculation of the level of the INDEX for the REBALANCE DAY at the EVALUATED BID PRICE on the relevant REBALANCE DAY. INDEX analytical values are calculated each BUSINESS DAY using the LAST EVALUATED BID PRICE based on FIXING TIME.

2. INDEX SELECTION

On each SELECTION DAY, all bonds which meet the INDEX COMPONENT REQUIREMENTS are eligible for inclusion in the INDEX and will be added on the REBALANCE DAY. Additionally, on each SELECTION DAY, it will be evaluated whether all current INDEX COMPONENTS still meet the INDEX COMPONENT REQUIREMENTS. All INDEX COMPONENTS that do not meet the INDEX COMPONENT REQUIREMENTS will be removed from the INDEX on the next REBALANCE DAY.

2.1. SELECTION OF THE INDEX COMPONENTS

The initial composition of the INDEX, as well as any selection for a rebalance (as specified in Section 3) is determined using the following rules:

The “Selection Pool” for the INDEX comprises bonds that fulfill the following conditions:

- Only debt issued by Central Governments of the countries included in the COUNTRY LIST are eligible. The COUNTRY LIST has been determined by various aspects including but not limited to outstanding bonds/debt, market size, liquidity and maturity of its capital market.
- The country of the issuer must be rated AA- or higher by Standard & Poor’s, and Aa3 or higher by Moody’s. For the avoidance of doubt, in case of a split rating, the worst rating is decisive.
- Time to maturity: Must have at least 1 and at most 5 years to maturity on each REBALANCE DAY.
- The bonds issued under MTN or EMTN series are not eligible for the index.
- Bond Type: Fixed Coupon Bonds are eligible for the index. The following bond types are specifically excluded from the index: Sinkables, Perpetuals, Putables, Floating Rate Notes, Callables, Extendibles, Inflation Linked Bonds, Principal Only Strips and Interest Only Strips as well as Private Placements
- Currency: local currency of the issuing country denominated.

- Bonds must have an Amount Outstanding as follows:
  - At least 1.5 billion in local currency for bonds denominated in AUD, CAD, CHF, EUR, GBP, ILS, NZD, PLN, SGD and USD
  - At least 15 billion in local currency for bonds denominated in DKK, HKD, NOK and SEK
  - At least 150 billion in local currency for bonds denominated in JPY.
- On SELECTION DAY a price from the PRICING PROVIDER must be available for each of the INDEX COMPONENTS.

(the "INDEX COMPONENT REQUIREMENTS")

2.2. WEIGHTING OF THE INDEX COMPONENTS

On each SELECTION DAY all INDEX COMPONENTS of the INDEX are initially weighted by the market value based on the LAST EVALUATED BID PRICE and accrued interest as on the SELECTION DAY. Subsequently, a country level cap of 10% is applied, by iteratively adding the excess weight over the limit of the largest country by weight proportionally to the remaining countries.

3. ORDINARY REBALANCE

To reflect the new selection of the INDEX COMPONENTS determined on the SELECTION DAY (in accordance with Section 2.1) the INDEX is adjusted on the REBALANCE DAY after CLOSE OF BUSINESS.

For more information on the rebalance procedure please refer to the Bond Index Methodology, which is incorporated by reference and available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/.

SOLACTIVE will publish any changes made to the INDEX COMPONENTS with sufficient notice before the REBALANCE DAY on the SOLACTIVE webpage.

4. 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 INDEX between two regular REBALANCE DAYS. Such events have a material impact on the price, weighting or overall integrity of INDEX COMPONENTS. Therefore, they need to be accounted for in the calculation of the INDEX. Adjustments to the INDEX to account for corporate actions will be made in compliance with the Bond Index Methodology.

5. DEFINITIONS

"BENCHMARK REGULATION" shall have the meaning as defined in Section "Introduction".

"BMR" shall have the meaning as defined in Section "Introduction".

"BUSINESS DAY" is with respect to the INDEX each day Monday to Friday except the following sets of days: European banking holidays.

"CLOSE OF BUSINESS" is a time stamp when an INDEX is calculated.

"COUNTRY LIST" is comprised of the following countries:

- Australia
- Austria
- Belgium
- Canada
- Denmark
- Finland
- France
- Germany
- Ireland
- Israel
- Italy
- Japan
- Netherlands
- New Zealand
- Norway
- Portugal
- Singapore
- Spain
- Sweden
- United Kingdom
- United States

"FIXING TIME" is the time when the prices for the INDEX COMPONENTS are fixed for index calculation. [This is specified in the Bond Index Methodology, which is available on the SOLACTIVE website: https://www.solactive.com/documents/bond-index-methodology/.

"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 COMPONENTS" are the bonds reflected in the INDEX.

"INDEX COMPONENT REQUIREMENTS" shall have the meaning as defined in Section 2.1.

"OVERSIGHT COMMITTEE" shall have the meaning as defined in the Bond Index Methodology

"LAST EVALUATED ASK PRICE" the last available evaluated ask price by the designated PRICING PROVIDER.

"LAST EVALUATED BID PRICE" the last available evaluated bid price by the designated PRICING PROVIDER.

"PRICING PROVIDER" is Intercontinental Exchange ("ICE") for bonds that are not denominated in Canadian Dollars (CAD). CanDeal is the PRICING PROVIDER for bonds denominated in CAD.

"REBALANCE DAY" is the last BUSINESS DAY of each month.

"SELECTION DAY" is six BUSINESS DAYS before REBALANCE DAY.

"SOLACTIVE" shall have the meaning as defined in Section "Introduction".

6. STORY OF INDEX CHANGES

Version	Date	Description
0.1	29 October 2025	Index Guideline creation

CONTACT

Solactive AG
German Index Engineering
Platz der Einheit 1
60327 Frankfurt am Main
Germany

Tel.: +49 (0) 69 719 160 00
Fax: +49 (0) 69 719 160 25
Email: info@solactive.com
Website: www.solactive.com