

INDEX GUIDELINE

*Solactive US Treasury 7-10 Year Q Series USD
Index Family*

Version 2.0

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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 US Treasury 7-10 Year Q Series USD PR Index Family (the “Index”). Any amendments to the rules made to the Guideline are approved by the Index Committee. The INDEX is owned, calculated, administered and published by SOLACTIVE AG (“Solactive”) assuming the role as INDEX 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 guidelines 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

The INDEX is designed to mirror the performance of the U.S. 7-10 Year Treasury bond market in USD. Eligible bonds must be issued by the central government of the United States of America and must have a minimum amount outstanding of 250 million USD.

1.2. IDENTIFIERS AND PUBLICATION

The Index is published under the following identifiers:

Name	ISIN	Currency	Type	Calculation Formula	RIC	BBG ticker
Solactive US Treasury 7-10 Year Q Series USD PR Index	DE000SLA8RX2	USD	PR	Direct	.SOLTQ10P	SOLTQ10P Index
Solactive US Treasury 7-10 Year Q Series USD TR Index	DE000SLA8P08	USD	TR	Direct	.SOLTQ10T	SOLTQ10T Index

*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/>

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



The INDEX is published 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. In the event that data cannot be provided to the price marketing services of Boerse Stuttgart GmbH, the Index cannot be published.

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 14th May 2019, is 1000. Historical values from this date will be recorded in accordance with Article 8 of the BMR. Levels of the Index published for a period prior to this date have been back-tested.

1.4. PRICES AND CALCULATION FREQUENCY

The INDEX is calculated and distributed once every BUSINESS DAY based on the LAST EVALUATED BID PRICES of the INDEX COMPONENTS. Bonds added in a rebalancing (see Section 3) are included the INDEX at the LAST EVALUATED ASK PRICE on the relevant REBALANCE DAY. Bonds which are excluded from the INDEX in a rebalancing are reflected in the calculation of the level of the INDEX for the REBALANCE DAY at the LAST 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. Prices of INDEX COMPONENTS not listed in the INDEX CURRENCY are converted using the WM Fixing quoted by Reuters.

Should there be no current SPOT foreign exchange rate available on Reuters the most recent spot foreign exchange on Reuters for the preceding TRADING DAY is used in the calculation.

2. INDEX SELECTION

On each SELECTION DAY, all bonds which meet the INDEX COMPONENT REQUIREMENTS (as specified in Section 2.1) are eligible for inclusion in the INDEX and will be added as INDEX COMPONENT on the REBALANCE DAY. Additionally, on each SELECTION DAY, it will be evaluated whether all current INDEX COMPONENTS still meet the INDEX COMPONENT REQUIREMENTS. Each INDEX COMPONENT that does 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 each index, as well as any selection for a rebalance (as specified in Section 3) is determined using the following rules:

- a. Bonds should be denominated in US Dollars (USD).
- b. Minimum amount outstanding of 250 million USD is required.



- c. Only bonds issued by the central government of the United States are eligible (Treasury Bonds / Treasury Notes)
- d. Inflation linked bonds, callable bonds, floating rate and local government bonds are specifically excluded from the available universe)
- e. Only bonds with a maturity of at least 7 years as measured of the Rebalance Day
- f. Only bonds with a maturity of 10 years or less as measured of the Rebalance Day

2.2. WEIGHTING OF THE INDEX COMPONENTS

On each Selection Day each Index Component is weighted using the market value based on the LAST EVALUATED BID PRICES and accrued interest as on the SELECTION DAY in order to achieve the aim of the Index.

3. ORDINARY REBALANCE

In order 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 which falls on the last Business Day of January, April, July and October.

The composition of the Index is ordinarily reviewed on the Selection Day. The Selection Day is 6 Business Days prior to the Adjustment Day. The weight adjustment is carried out on the Capping Day, which is 3 Business Days following the Selection Day and becomes effective on the Rebalance Day.

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 a day on which XETRA is open for general business. Saturday and Sunday as well as the 24th and 31th of December, Good Friday are not considered Business Days.

“**CLOSE OF BUSINESS**” is a time stamp when an INDEX is calculated.

“**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 CALCULATOR**” is SOLACTIVE or any other appropriately appointed successor in this function.

“**INDEX COMPONENT**” is each bond reflected in the INDEX.

“**INDEX COMPONENT REQUIREMENTS**” shall have the meaning as defined in Section 2.1.

“**INDEX CURRENCY**” is the currency specified in the column “Currency” in the table in Section 1.2.

“**ISSUER**” is the issuing entity of the respective bond.

“**OVERSIGHT COMMITTEE**” shall have the meaning as defined in the Bond Index Methodology.

“**PRICING PROVIDER**” is available under <https://www.solactive.com/documents/bond-pricing-provider/>

“**Rebalance Day**” is the last Business Day of January, April, July and October.

“**Selection Day**” is 6 Business Days before the scheduled Rebalance Day

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

Please note that the definitions included in the Bond Index Methodology apply to this guideline. In case of a discrepancy, the definition presented in the guidelines should prevail.

6. HISTORY OF DOCUMENT CHANGES

Version*	Date	Description
1.0	30 April 2020	Updated Version of the index SOLTQ10T/P
2.0	17 June 2024	New Family Guidelines Format

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