

# INDEX GUIDELINE

SOLACTIVE SINGLE STOCKS LEVERAGE 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 Single Stock Leverage Index Family (the "**INDEX**"). 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, 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 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	Equity
Strategy	Each INDEX within the Family replicates the performance of a hypothetical investment in an UNDERLYING STOCK taking into account interest and borrow rates and according to a specific level of leverage.
Regional Allocation	Global
Rebalancing Frequency	Daily

## 1.2. IDENTIFIERS AND PUBLICATION

The Indices are calculated and published in different currencies, see Section 7.

The INDEX is published on the website of the INDEX ADMINISTRATOR ([www.solactive.com](http://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

See Section 5.3.

## 1.4. PRICES AND CALCULATION FREQUENCY

The level of the INDEX is calculated intra-day during the CALCULATION TIME based on the AVERAGE OF BID AND ASK PRICES from the EXCHANGES on which the INDEX COMPONENTS are listed.

In addition to the intraday calculation a closing level of the INDEX for each CALCULATION DAY is also calculated. This closing level is based on the CLOSING PRICES for the INDEX COMPONENTS on the respective EXCHANGES on which the INDEX COMPONENTS are listed.



## 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.

## 2. INDEX SELECTION

The INDEX COMPONENTS are listed in Section 7.

## 3. REBALANCE

Not applicable.

## 4. CALCULATION OF THE INDEX

### 4.1. INDEX FORMULA

Subject to Section 4.3 below and the occurrence of an INTRADAY RESTRIKE EVENT, the INDEX FIXING LEVEL on BUSINESS DAY t in respect of an INDEX is calculated in accordance with the following formula:

$$I_t = \max \left[ I_{t-1} * \left( 1 + L * \left( \frac{UL_t}{UL_{t-1}} - 1 \right) - RC_t + ((1 - L) * (r_{t-1} + rs) + L * br_{t-1}) * \frac{DCF(t-1, t)}{360} \right), 0 \right]$$

with:

- $I_t$  = INDEX FIXING LEVEL on BUSINESS DAY t.
- $I_{t-1}$  = INDEX FIXING LEVEL on BUSINESS DAY t-1.
- $UL_t$  = UNDERLYING STOCK'S official CLOSING PRICE at the FIXING TIME on BUSINESS DAY t.
- $UL_{t-1}$  = UNDERLYING STOCK'S official CLOSING PRICE at the FIXING TIME on BUSINESS DAY t-1.
- $L$  = Leverage Factor, as defined in Section 7.
- $RC_t$  = Rebalancing costs on BUSINESS DAY t, calculated as follows:



$$RC_t = L * (L - 1) * \left( \left| \frac{UL_t}{UL_{t-1}} - 1 \right| \right) * TC$$

with:

$TC$  = fixed Transaction Cost, as defined in Section 7.

$D_t$  = Dividend of the UNDERLYING STOCK with an ex-date at BUSINESS DAY t, as defined in Section 4.4.

$r_{t-1}$  = INTEREST RATE on BUSINESS DAY t-1, as defined in Section 7.

$rs$  = INTEREST RATE SPREAD, as defined in Section 7.

$br_{t-1}$  = BORROW RATE on BUSINESS DAY t-1, as defined in Section 7.

$DCF(t - 1, t)$  = Number of calendar days from (but excluding) BUSINESS DAY t-1 to (and including) BUSINESS DAY t.

## 4.2. ACCURACY

The level of the INDEX will be rounded to 5 decimal places.

## 4.3. ADJUSTMENTS

At any given moment  $\theta$  during a BUSINESS DAY t an INTRADAY RESTRIKE EVENT takes place in respect of an INDEX if the following condition holds:

If  $L > 0$

$$\frac{UL_{t,\theta}}{UL_{EA_{i-1}}} < 1 - EAT$$

If  $L < 0$

$$\frac{UL_{t,\theta}}{UL_{EA_{i-1}}} > 1 + EAT$$

With

$UL_{t,\theta}$  = UNDERLYING STOCK's price at moment  $\theta$  on BUSINESS DAY t.

$UL_{EA_{i-1}}$  = UNDERLYING STOCK's price in respect of the immediately preceding INTRADAY RESTRIKE EVENT, provided that if there has been no preceding Intraday Restrike Date in respect of BUSINESS DAY t,  $UL_{t-1}$ .

$EAT$  = Extraordinary Adjustment Threshold, as defined under Section 7.

In case an INTRADAY RESTRIKE EVENT takes place,  $\theta$  is deemed to be an INTRADAY RESTRIKE EVENT TIME and the UNDERLYING STOCK's price is defined in respect of such INTRADAY RESTRIKE EVENT i (" $UL_{EA_i}$ ") as follows:



(i) If  $L > 0$

$$UL_{EA_i} = \min_{v \in [\theta, \theta^+]} [UL_{t,v}]$$

(ii) If  $L < 0$

$$UL_{EA_i} = \max_{v \in [\theta, \theta^+]} [UL_{t,v}]$$

With

$UL_{t,v}$  = UNDERLYING STOCK'S price at time  $v$  on BUSINESS DAY  $t$ .

$\min_{v \in [\theta, \theta^+]}$  = the minimum value of  $UL_{t,v}$  during the relevant INTRADAY RESTRIKE EVENT OBSERVATION PERIOD.

$\max_{v \in [\theta, \theta^+]}$  = the maximum value of  $UL_{t,v}$  during the relevant INTRADAY RESTRIKE EVENT OBSERVATION PERIOD.

In such case the level of the INDEX shall be calculated at each CALCULATION TIME  $w$  on BUSINESS DAY  $t$  (including, for the avoidance of doubt in respect of the INDEX FIXING LEVEL on BUSINESS DAY  $t$ ) in accordance with the following formulae:

$$I_{t,w} = \max \left[ I_{EA_i} * \left( 1 + L * \left( \frac{UL_{t,w}}{UL_{EA_i}} - 1 \right) \right), 0 \right]$$

With:

$$I_{EA_1} = \max \left[ I_{t-1} * \left( 1 + L * \left( \frac{UL_{EA_1}}{UL_{t-1} - D_t} - 1 \right) - L * (L - 1) * \left( \left| \frac{UL_{EA_1}}{UL_{t-1} - D_t} - 1 \right| \right) * TC \right. \right. \\ \left. \left. + ((1 - L) * (r_{t-1} + rs) + L * br_{t-1}) * \frac{DCF(t-1, t)}{360} \right), 0 \right]$$

And for  $i > 1$ :

$$I_{EA_i} = \max \left[ I_{EA_{i-1}} * \left( 1 + L * \left( \frac{UL_{EA_i}}{UL_{EA_{i-1}}} - 1 \right) - L * (L - 1) * \left( \left| \frac{UL_{EA_i}}{UL_{EA_{i-1}}} - 1 \right| \right) * TC \right), 0 \right]$$

The period  $[\theta, \theta^+]$  is the INTRADAY RESTRIKE EVENT OBSERVATION PERIOD.

If the INTRADAY RESTRIKE EVENT OBSERVATION PERIOD would not end by the FIXING TIME, the RESTRIKE EVENT OBSERVATION PERIOD will be shortened so that the end time coincides with such FIXING TIME.



## 4.4. CORPORATE ACTIONS

As the INDEX are based on the respective UNDERLYING STOCK, it could be that the Indices needs to be adjusted due to Corporate Actions or Extraordinary Corporate Actions.

Adjustments to the INDEX to account for corporate actions will be made in compliance with 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.

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 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 INDEX 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)
- > 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)
- > Delistings (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





## 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 one or more INDEX COMPONENTS. The determination of the INDEX may be limited or impaired at times of illiquid or fragmented markets and market stress.



## 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 "Announcement", 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”.

“**BORROW RATE**” is a rate which a market participant needs to pay for lending an UNDERLYING STOCK, as provided by **DATA PROVIDER** and which is adjusted every quarter on the following BUSINESS DAY after the GBS REBALANCE DAY. If due to any reason, there is no GBS Rebalance taking place for a given quarter, the BORROW RATE is to be adjusted on the following BUSINESS DAY after the GBS REBALANCE DAY as defined within the scope of this GUIDELINE. The OVERSIGHT COMMITTEE may adjust the BORROW RATE intra-quarter to the extent it deems necessary, acting in good faith and a commercially reasonable manner, to reflect actual rates a market participant may need to pay.

“**BUSINESS DAY**” means any weekday except Saturday and Sunday where the respective Exchange is scheduled to be open for trading for its regular trading session.

“**CALCULATION DAY**” means any weekday except Saturday and Sunday where the respective Exchange is scheduled to be open for trading for its regular trading session.

“**CALCULATION TIME**” means, in respect of each BUSINESS DAY and each INDEX, the time period during which the Indices are calculated, see Section 5.3.

“**CLOSING CALCULATION**” means, in respect of a BUSINESS DAY, the calculation of the Indices at the relevant FIXING TIMES.

The “**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.

“**DATA PROVIDER**” is S3 Partners LLC.

“**ELIGIBLE GBS REBALANCE DAY**” is each day that is a TRADING DAY at the New York Stock Exchange, the London Stock Exchange, the EUREX Exchange, and the Tokyo Stock Exchange.

“**EXCHANGE**” means, in respect of each INDEX, as defined in Section 7.

“**FIXING TIME**” means, in respect of each INDEX, as defined in Section 7.

“**GBS REBALANCE DAY**” is the first Wednesday in February, May, August and November. If that day is not an ELIGIBLE GBS REBALANCE DAY, the GBS REBALANCE DAY will be the following ELIGIBLE GBS REBALANCE DAY.

“**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 COMPONENT**” is each security reflected in the INDEX (UNDERLYING STOCK).



“**INDEX CURRENCY**” is the currency specified in the column “Currency” in the table in Section 5.3.

“**INDEX FIXING LEVEL**” is defined in Section 4.3.

“**INTRADAY RESTRIKE EVENT**” is defined in Section 4.3.

“**INTRADAY RESTRIKE EVENT TIME**” is defined in Section 4.3.

“**INTEREST RATE**” is defined in Section 7.

“**INTEREST RATE SPREAD**” is defined in Section 7.

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

“**INTRADAY RESTRIKE EVENT OBSERVATION PERIOD**” is in respect of an INTRADAY RESTRIKE EVENT, the period starting on (but excluding) the INTRADAY RESTRIKE EVENT TIME and finishing on (and including) the time falling 10 minutes after the INTRADAY RESTRIKE EVENT TIME  $\theta$ .

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

“**TRADING DAY**” is with respect to an INDEX COMPONENT 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.

The “**TRADING PRICE**” in respect of an INDEX COMPONENT and a TRADING DAY is the most recent published price at which the INDEX COMPONENT was traded on the respective EXCHANGE.

“**UNDERLYING STOCK**” means, in respect of each INDEX, as defined in Section 7.



## 7. APPENDIX

Index Name	ISIN	RIC	Underlying Stock	Currency	Exchange	Initial level
<b>Solactive Daily Leveraged 3x long Glencore Index</b>	<b>DE000SLA8TS8</b>	<b>.SOGLEN3L</b>	<b>GLEN.L</b>	<b>GBP</b>	<b>London Stock Exchange</b>	<b>100</b>
Solactive Daily Leveraged 3x short Glencore Index	DE000SLA8TT6	.SOGLEN3S	GLEN.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Lloyds TSB Index	DE000SLA8TU4	.SOLLOY3L	LLOY.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Lloyds TSB Index	DE000SLA8TV2	.SOLLOY3S	LLOY.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long BP Index	DE000SLA8TW0	.SOBP3L	BP.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short BP Index	DE000SLA8TX8	.SOBP3S	BP.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Vodafone Index	DE000SLA8TY6	.SOVOD3L	VOD.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Vodafone Index	DE000SLA8TZ3	.SOVOD3S	VOD.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long AstraZeneca Index	DE000SLA9UV8	.SOASZ3L	AZN.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short AstraZeneca Index	DE000SLA9UW6	.SOASZ3S	AZN.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Diageo Index	DE000SLA9UX4	.SODIAG3L	DGE.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Diageo Index	DE000SLA9UY2	.SODIAG3S	DGE.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long BAE Index	DE000SLA9UZ9	.SOBAE3L	BAES.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short BAE Index	DE000SLA9U00	.SOBAE3S	BAES.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long RIO Tinto Index	DE000SLA9U18	.SORIOT3L	RIO.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short RIO Tinto Index	DE000SLA9U26	.SORIOT3S	RIO.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Barclays Index	DE000SLA9U34	.SOBARC3L	BARC.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Barclays Index	DE000SLA9U42	.SOBARC3S	BARC.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Royal Dutch Shell Index	DE000SLA9U59	.SOSHEL3L	RDSa.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Royal Dutch Shell Index	DE000SLA9U67	.SOSHEL3S	RDSa.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Rolls-Royce Holdings Index	DE000SLA9U75	.SORR3L	RR.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x short Rolls-Royce Holdings Index	DE000SLA9U83	.SORR3S	RR.L	GBP	London Stock Exchange	100
Solactive Daily Leveraged 3x long Alphabet Index	DE000SLOAS85	.SOG00G3L	GOOGL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Alphabet Index	DE000SLOATJ5	.SOG00G3S	GOOGL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Amazon Index	DE000SLOAS93	.SOAMZN3L	AMZN.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Amazon Index	DE000SLOATK3	.SOAMZN3S	AMZN.OQ	USD	NASDAQ	100



Solactive Daily Leveraged 3x long Apple Index	DE000SLOATA4	.SOAAPL3L	AAPL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Apple Index	DE000SLOATL1	.SOAAPL3S	AAPL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Facebook Index	DE000SLOATB2	.SOFB3L	FB.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Facebook Index	DE000SLOATM9	.SOFB3S	FB.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Microsoft Index	DE000SLOATC0	.SOMSFT3L	MSFT.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Microsoft Index	DE000SLOATN7	.SOMSFT3S	MSFT.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Netflix Index	DE000SLOATD8	.SONFLX3L	NFLX.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Netflix Index	DE000SLOATP2	.SONFLX3S	NFLX.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long NVIDIA Index	DE000SLOATE6	.SONVDA3L	NVDA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short NVIDIA Index	DE000SLOATQ0	.SONVDA3S	NVDA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Tesla Index	DE000SLOATF3	.SOTSLA3L	TSLA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Tesla Index	DE000SLOATR8	.SOTSLA3S	TSLA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long UBER Index	DE000SLOATG1	.SOUBER3L	UBER.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short UBER Index	DE000SLOATS6	.SOUBER3S	UBER.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x long NIO Index	DE000SLOB202	.SONIO3L	NIO.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short NIO Index	DE000SLOB210	.SONIO3S	NIO.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x long Palentir Index	DE000SLODC31	.SOPLTR3L	PLTR.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x long AMD Index	DE000SLODC49	.SOAMB3L	AMD.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Moderna Index	DE000SLODC56	.SOMRNA3L	MRNA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Airbus Index	DE000SLODC72	.SOAIR3L	AIR.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long AXA Index	DE000SLODC80	.SOAXAF3L	AXAF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long BNP Index	DE000SLODC98	.SOBNPP3L	BNPP.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long Danone Index	DE000SLODDA2	.SODANO3L	DANO.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long L'Oréal Index	DE000SLODDB0	.SOOREP3L	OREP.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long LVMH Index	DE000SLODDC8	.SOLVMH3L	LVMH.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long Safran Index	DE000SLODDD6	.SOSAF3L	SAF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long Sanofi Index	DE000SLODDE4	.SOSASY3L	SASY.PA	EUR	Euronext Paris	100



Solactive Daily Leveraged 3x long Schneider Electronics Index	DE000SLODDF1	.SOSCHN3L	SCHN.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long STMicroelectronics Index	DE000SLODDG9	.SOSTM3L	STM.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long Total Index	DE000SLODDH7	.SOTTEF3L	TTEF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x long Volkswagen Index	DE000SLODDJ3	.SOVOWG3L	VOWG_p.DE	EUR	Xetra	100
Solactive Daily Leveraged 3x short Palentir Index	DE000SLODDM7	.SOPLTR3S	PLTR.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short AMD Index	DE000SLODDN5	.SOAMD3S	AMD.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Moderna Index	DE000SLODDP0	.SOMRNA3S	MRNA.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Airbus Index	DE000SLODDR6	.SOAIR3S	AIR.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short AXA Index	DE000SLODDS4	.SOAXAF3S	AXAF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short BNP Index	DE000SLODDT2	.SOBNPP3S	BNPP.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Danone Index	DE000SLODDU0	.SODANO3S	DANO.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short L'Oreal Index	DE000SLODDV8	.SOOREP3S	OREP.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short LVMH Index	DE000SLODDW6	.SOLVMH3S	LVMH.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Safran Index	DE000SLODDX4	.SOSAF3S	SAF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Sanofi Index	DE000SLODDY2	.SOSASY3S	SASY.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Schneider Electronics Index	DE000SLODDZ9	.SOSCHN3S	SCHN.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short STMicroelectronics Index	DE000SLODDO6	.SOSTM3S	STM.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Total Index	DE000SLODDI4	.SOTTEF3S	TTEF.PA	EUR	Euronext Paris	100
Solactive Daily Leveraged 3x short Volkswagen Index	DE000SLODD22	.SOVOWG3S	VOWG_p.DE	EUR	Xetra	100
Solactive Daily Leveraged 3x long Coinbase Index	DE000SLOEPA4	.SOCOIN3L	COIN.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Coinbase Index	DE000SLOEPB2	.SOCOIN3S	COIN.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 2x long Tilray Index	DE000SLOEPC0	.SOTLRY2L	TLRY.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 2x short Tilray Index	DE000SLOEPD8	.SOTLRY2S	TLRY.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 2x long Zoom Index	DE000SLOEPE6	.SOZM2L	ZM.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long PayPal Index	DE000SLOEPF3	.SOPYPL3L	PYPL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short PayPal Index	DE000SLOEPG1	.SOPYPL3S	PYPL.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Square Index	DE000SLOEPH9	.SOSQ3L	SQ.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short Square Index	DE000SLOEP35	.SOSQ3S	SQ.N	USD	New York Stock Exchange	100





Solactive Daily Leveraged 2x short Zoom Index	DE000SLOE4C7	.SOZM2S	ZM.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Spotify Index	DE000SLOE4D5	.SOSPOT3L	SPOT.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short Spotify Index	DE000SLOE4E3	.SOSPOT3S	SPOT.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x long Ali Baba Index	DE000SLOE4F0	.SOBABA3L	BABA.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x short Ali Baba Index	DE000SLOE4G8	.SOBABA3S	BABA.N	USD	New York Stock Exchange	100
Solactive Daily Leveraged 3x long Microstrategy Index	DE000SLOE4H6	.SOMSTR3L	MSTR.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Microstrategy Index	DE000SLOE4J2	.SOMSTR3S	MSTR.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Unicredit Index	DE000SLOE4K0	.SOCRDI3L	CRDI.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x short Unicredit Index	DE000SLOE4L8	.SOCRDI3S	CRDI.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x long Eni Index	DE000SLOE4M6	.SOENI3L	ENI.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x short Eni Index	DE000SLOE4N4	.SOENI3S	ENI.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x long Intesa Sanpaolo Index	DE000SLOE4P9	.SOISP3L	ISP.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x short Intesa Sanpaolo Index	DE000SLOE4Q7	.SOIS03S	ISP.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x long Enel Index	DE000SLOE4R5	.SOENEL3L	ENEL.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x short Enel Index	DE000SLOE4S3	.SOENEL3S	ENEL.MI	EUR	Borsa Italiana	100
Solactive Daily Leveraged 3x short Rivian Index	DE000SLOGTS3	.SORIVN3S	RIVN.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Rivian Index	DE000SLOGTT1	.SORIVN3L	RIVN.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x short Lucid Index	DE000SLOGTU9	.SOLCID3S	LCID.OQ	USD	NASDAQ	100
Solactive Daily Leveraged 3x long Lucid Index	DE000SLOGTV7	.SOLCID3L	LCID.OQ	USD	NASDAQ	100



RIC	Leverage Factor	EAT in %	Interest Rate	Interest Rate Spread	Initial Borrow Rate	Calculation Time	Fixing Time	Transaction Cost
.SOGLEN3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOGLEN3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOLLOY3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOLLOY3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOBP3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOBP3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOVOD3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOVOD3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOASZ3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOASZ3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SODIAG3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SODIAG3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOBAE3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOBAE3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SORIOT3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SORIOT3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOBARC3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOBARC3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOSHEL3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SOSHEL3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SORR3L	3	16.67	SONIA	0.01	-	08:30am - 6pm CET	6pm CET	0
.SORR3S	-3	16.67	SONIA	-0.005	0.003	08:30am - 6pm CET	6pm CET	0
.SOG00G3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOG00G3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOAMZN3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOAMZN3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOAAPL3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOAAPL3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOFB3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOFB3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOMSFT3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOMSFT3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SONFLX3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SONFLX3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SONVDA3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SONVDA3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOTSLA3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOTSLA3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0



.SOUBER3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOUBER3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SONIO3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SONIO3S	-3	16.67	FEDFUNDS	-	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOPLTR3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOAMD3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOMRNA3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOAIR3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOAXAF3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOBNPP3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SODANO3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOOREP3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOLVMH3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOSAF3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOSASY3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOSCHN3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOSTM3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOTTEF3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOVOWG3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOPLTR3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOAMD3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOMRNA3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOAIR3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOAXAF3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOBNPP3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SODANO3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOOREP3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOLVMH3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOSAF3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOSASY3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOSCHN3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOSTM3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOTTEF3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOVOWG3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOCOIN3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOCOIN3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOTLRY2L	2	25	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOTLRY2S	-2	25	FEDFUNDS	-0.005	0.0094	08:30am - 5:00pm EST	4:52pm EST	0
.SOZM2L	2	25	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOPYPL3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0



.SOPYPL3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOSQ3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOSQ3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOZM2S	-2	25	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOSPOT3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOSPOT3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOBABA3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOBABA3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SOMSTR3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOMSTR3S	-3	16.67	FEDFUNDS	-0.005	0.0057	08:30am - 5:00pm EST	4:52pm EST	0
.SOCRD3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOCRD3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOENI3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOENI3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOISP3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOISP3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SOENEL3L	3	16.67	€STR	0.005	-	08:30am - 6pm CET	6pm CET	0
.SOENEL3S	-3	16.67	€STR	-0.005	0.004	08:30am - 6pm CET	6pm CET	0
.SORIVN3S	-3	16.67	FEDFUNDS	-0.005	0.003	08:30am - 5:00pm EST	4:52pm EST	0
.SORIVN3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0
.SOLCID3S	-3	16.67	FEDFUNDS	-0.005	0.0807	08:30am - 5:00pm EST	4:52pm EST	0
.SOLCID3L	3	16.67	FEDFUNDS	0.005	-	08:30am - 5:00pm EST	4:52pm EST	0

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