

# Announcement

## Bond Index Methodology Change | Change of United State Market Fixing Time | Effective Date: 1<sup>st</sup> December 2023

As of today, Solactive AG announces the following change in the calculation methodology of all indices administered and calculated by Solactive AG listed below ("**Affected Indices**"), which becomes effective on 1<sup>st</sup> December 2023 ("**Effective Date**"):

Currently Solactive AG defines in the Index Guidelines of the Affected Indices, and in the List of Bond Pricing Provider and Markets Fixing Times, the relevant Pricing Provider for evaluated prices in respect of Index Components as Intercontinental Exchange ("ICE") and Fixing Market Time for United States as 15:00 (US Eastern Time).

Accordingly, the FIXING TIME referred to in the Index Guidelines of the Affected Indices, and in the List of Bond Pricing Provider and Markets Fixing Times, will be replaced for United States to 16:00 (US Eastern Time) and all references to ICE as Pricing Provider in this context will be so construed.

For the avoidance of doubt, from the EFFECTIVE DATE, for the AFFECTED INDICES the FIXING TIME for evaluated prices in respect of INDEX COMPONENTS for United State Market will be updated to 16:00 (US Eastern Time).

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.

### List of AFFECTED INDICES

Index Ric	Index Name
.DEV5	Solactive Development Bank Bond USD TR Index
.DEV510	Solactive Development Bank Bond USD 5-10 TR Index
.DEV55	Solactive Development Bank Bond USD 1-5 TR Index
.DEV5CHF	Solactive Development Bank Bond CHF 1-5 TR Index
.MDB5	Solactive Global Multilateral Development Bank Bond USD TR Index
.MDB510	Solactive Global Multilateral Development Bank Bond USD 5-10 TR Index
.MDB525	Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped TR Index
.MDB52510	Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped 5-10 TR
.MDB525CHF	Solactive Global Multilateral Development Bank Bond CHF 25% Issuer Capped TR Index
.MDB525EUR	Solactive Global Multilateral Development Bank Bond EUR 25% Issuer Capped TR Index
.MDB525GBP	Solactive Global Multilateral Development Bank Bond GBP 25% Issuer Capped TR Index
.MDB525SEK	Solactive Global Multilateral Development Bank Bond SEK 25% Issuer Capped TR Index
.MDB525U15	Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped 1-5 TR
.MDB546	Solactive Global Multilateral Development Bank Bond USD 40% 1-5 Year 60% 5-10 Year TR Index
.MDB55	Solactive Global Multilateral Development Bank Bond USD 1-5 TR Index
.MDB5JPY	Solactive Global Multilateral Development Bank Bond JPY 1-5 TR Index
.MDB5CHF	Solactive Global Multilateral Development Bank Bond CHF 5-10 TR Index

.MDBSCH5	Solactive Global Multilateral Development Bank Bond CHF 1-5 TR Index
.MDBSE10	Solactive Global Multilateral Development Bank Bond EUR 5-10 TR Index
.MDBSEU5	Solactive Global Multilateral Development Bank Bond EUR 1-5 TR Index
.MDBSG10	Solactive Global Multilateral Development Bank Bond GBP 5-10 TR Index
.MDBSGB5	Solactive Global Multilateral Development Bank Bond GBP 1-5 TR Index
.MDBSXJPY	Solactive Global Multilateral Development Bank Bond JPY 5-10 TR Index
.SBV360ET	Solactive 360 Euro IG Corporate CTB Index
.SGREENGB	Solactive Green Bond EUR USD IG GBP Index
.SGREENIC	Solactive Green Bond EUR USD IG CHF Index
.SGREENIG	Solactive Green Bond EUR USD IG Index
.SOESGBEG	Solactive L&G ESG EUR IG Corporate in GBP TR Index
.SOESGBEU	Solactive L&G ESG EUR IG Corporate Bond TR Index
.SOESGBGB	Solactive L&G ESG GBP IG Corporate Bond TR Index
.SOESGBUG	Solactive L&G ESG USD IG Corporate in GBP TR Index
.SOESGBUS	Solactive L&G ESG USD IG Corporate Bond TR Index
.SOGHGPAB	Solactive Paris Aligned Global Corporate High Yield GBP Index
.SOL13TBI	Solactive 13week US T-Bill Index
.SOL15BIG	Solactive World All Bond 1-5YR Index
.SOLAGBUS	Solactive Agency Bond USD Index
.SOLAGPAB	Solactive Paris Aware Global Aggregate Index
.SOLBLUE	Solactive Blue Bond Index
.SOLBRE13	Solactive EUR Broad 1-3 Years Bond Index
.SOLCACBE	Solactive Candriam Factors Sustainable Corporate Euro Bond Index
.SOLCASBE	Solactive Candriam Factors Sustainable Sovereign Euro Bond Index
.SOLCGBIG	Solactive EUR USD IG Corporate Green Bond TR Index
.SOLCNHYC	Solactive USD China Corporate High Yield Bond Index
.SOLCNSOV	Solactive China Government Bond TR CNY Index
.SOLCORPE	Solactive World Bond IG Corporate EUR Bond Index
.SOLCUESN	Solactive ISS ESG Screened USD EUR SEK NOK High Yield TR Index
.SOLDG01	Solactive Developed Government Bond 0-1 Year Index
.SOLDGUS	Solactive Developed Government USD Bond Index
.SOLDISOV	Solactive Broad Global Developed Government Bond TR IG EUR Index
.SOLDSOV	Solactive Broad Global Developed Government Bond TR EUR Index
.SOLE5BBE	Solactive Euro High Yield BB 1-5 Year ex. Financials EUR TR Index
.SOLE5BBN	Solactive Euro High Yield BB 1-5 Year ex. Financials NOK TR Index
.SOLEBEB	Solactive EUR EM Government & Govt Related TR Index
.SOLEBIC	Solactive LCY EM (incl China) Government TR Index
.SOLEBLB	Solactive LCY EM Government TR Index
.SOLEBLDK	Solactive LCY EM Government TR DKK Index
.SOLEBLEU	Solactive LCY EM Government TR EUR Index
.SOLEBLNO	Solactive LCY EM Government TR NOK Index
.SOLEBLS	Solactive EM Local Currency Government Bond Select NTR Index
.SOLEBLSE	Solactive LCY EM Government TR SEK Index
.SOLEBUB	Solactive USD EM Government & Govt Related TR Index
.SOLEBUC	Solactive USD EM Corporate TR Index
.SOLEBUDK	Solactive USD EM Government & Govt Related TR DKK Index

.SOLEBUEU	Solactive USD EM Government & Govt Related TR EUR Index
.SOLEBUNO	Solactive USD EM Government & Govt Related TR NOK Index
.SOLEBUSE	Solactive USD EM Government & Govt Related TR SEK Index
.SOLEEIGC	Solactive Extended EUR IG Corporate Bond Index
.SOLEGEF	Solactive USD EM Government & Govt Related Select EUR Index
.SOLEGGB	Solactive Euro Government Green Bond Index
.SOLEGGPAB	Solactive Euro Corporate IG PAB GBP Index
.SOLEGYPAB	Solactive Euro Corporate HY PAB GBP Index
.SOLEHUC	Solactive EM USD Govt & Govt Related Bond Select CAD NTR Index
.SOLEHYCTB	Solactive Euro Corporate HY CTB Index
.SOLEHYDK	Solactive Euro HY Corporate DKK Index
.SOLEHYNO	Solactive Euro HY Corporate NOK Index
.SOLEHYPAB	Solactive Euro Corporate HY PAB Index
.SOLEHYSE	Solactive Euro HY Corporate SEK Index
.SOLEIGDK	Solactive Euro IG Corporate DKK Index
.SOLEIGNO	Solactive Euro IG Corporate NOK Index
.SOLEIGPAB	Solactive Euro Corporate IG PAB Index
.SOLEIGSE	Solactive Euro IG Corporate SEK Index
.SOLENADM	Solactive Ex-North America DM Select Global Aggregate Bond Index
.SOLENADMN	Solactive Ex-North America DM Select Global Aggregate Bond NTR Index
.SOLESPAB	Solactive ISS Paris Aligned Select Euro Corporate IG Index
.SOLEUGPAB	Solactive Euro Corporate IG PAB USD Index
.SOLEUHPAB	Solactive Paris Aligned Global Corporate High Yield Index
.SOLEUHYC	Solactive Euro HY Corporate Index
.SOLEUHYCPR	Solactive Euro HY Corporate Index PR
.SOLEUHYG	Solactive EUR USD High Yield Corporate GBP Index
.SOLEUIGC	Solactive Euro IG Corporate Index
.SOLEUIGS	Solactive Euro IG Corporate ESG Select EnBW Index
.SOLEURG	Solactive Developed Europe Government Bond TR EUR Index
.SOLEUS01	Solactive Eurozone Government Bond 0-1 Year Index
.SOLEUSHY	Solactive EUR USD High Yield Corporate Index
.SOLEUSOV	Solactive Eurozone Government Bond Index TR
.SOLEUSRC	Solactive ISS ESG Screened Euro IG Corporate Bond TR Index
.SOLEUYPAB	Solactive Euro Corporate HY PAB USD Index
.SOLFAUSC	Solactive USD Fallen Angel Issuer Capped Index
.SOLFAUSD	Solactive USD Fallen Angel Corporate Investable Index
.SOLG15	Solactive Global Bond 1-5YR ESG Climate Index
.SOLGBHYC	Solactive GBP HY Corporate Index
.SOLGBIGC	Solactive GBP IG Corporate Index TR
.SOLGBILB	Solactive United Kingdom Inflation-Linked Bond Index
.SOLGBPAB	Solactive Paris Aligned Global Corporate GBP Index
.SOLGBUSCA	Solactive Green Bond USD CAD DM Index
.SOLGCGBP	Solactive Global Corporate GBP Index
.SOLGCIG	Solactive Global Corporate Index
.SOLGCPAB	Solactive Paris Aligned Global Corporate Index
.SOLGDGA	Solactive Global Developed Government Bond TR EUR Index

.SOLGE15	Solactive Global Bond 1-5YR ESG Climate EUR Index
.SOLGEES	Solactive Global Bond ESG Climate EUR Index
.SOLGEGS	Solactive Global Bond ESG Climate GBP Index
.SOLGES	Solactive Global Bond ESG Climate Index
.SOLGG15	Solactive Global Bond 1-5YR ESG Climate GBP Index
.SOLGGBI	Solactive German Government Bill Index
.SOLGGDP	Solactive Global Developed Government Bond GDP Weighted TR EUR Index
.SOLGGIG	Solactive Global Government Investment Grade Bond Index
.SOLGGPAB	Solactive Paris Aware Global Aggregate GBP Index
.SOLGGSB	Solactive Global Green and Social Bond Investment Grade TR Index
.SOLGGSU	Solactive Global Green and Social Bond Investment Grade SEK TR Index
.SOLGHRGU	Solactive Global High Yield Corporate PAB Select USD Index
.SOLGHRPAB	Solactive Global High Yield Corporate PAB Select Index
.SOLGHRPG	Solactive Global High Yield Corporate PAB Select GBP Index
.SOLGIGPAB	Solactive GBP Corporate IG PAB Index
.SOLGOGPAB	Solactive Paris Aware Global Government GBP Index
.SOLGOUPAB	Solactive Paris Aware Global Government USD Index
.SOLGOVPAB	Solactive Paris Aware Global Government Index
.SOLGREEN	Solactive Green Bond Index
.SOLGSIG	Solactive Green and Social 3.5y IG SEK TR Index
.SOLGUPAB	Solactive Paris Aligned Global Corporate USD Index
.SOLHUN10	Solactive BHI ESG USD IG Corporate NF 1-10 Index
.SOLHUS5U	Solactive BHI ESG US Treasury 1-5 Yr Index
.SOLHUS7U	Solactive BHI ESG US Treasury 5-7 Yr Index
.SOLHYCCA	Solactive USD High Yield Corporates Total Market in CAD TR Index
.SOLHYCHB	Solactive USD High Yield Corporates Total Market High Beta Index
.SOLHYCLB	Solactive USD High Yield Corporates Total Market Low Beta Index
.SOLHYCPR	Solactive USD High Yield Corporates Total Market PR Index
.SOLHYCST	Solactive USD High Yield Corporates Total Market 0-5 Year Index
.SOLHYCTA	Solactive USD High Yield Corporates Total Market AUD Index
.SOLHYCTM	Solactive USD High Yield Corporates Total Market Index
.SOLILPRF	Solactive Future World Inflation Linked Annuity Aware Index
.SOLISPRF	Solactive Future World Inflation Sensitive Annuity Aware Index
.SOLLCG01	Solactive LCY EM Government 0-1 Year TR Index
.SOLLCWGB	Solactive Local Currency World Government Bond Index
.SOLMASCR	Solactive Moody's Analytics IG EUR Select Credit Index
.SOLNOR1	Solactive ESG Nordic 0-1y Bond NOK TR Index
.SOLNSOV	Solactive Nordics Government Bond TR EUR Index
.SOLRVNU	Solactive Municipal Infrastructure Revenue Bond Index
.SOLSEEFR	Solactive SEK FRN IG Credit MVAL EUR Index
.SOLSEFCO	Solactive SEK IG Corporate Index
.SOLSEFIC	Solactive SEK Fix IG Corporate Index
.SOLSEFIX	Solactive SEK Fix IG Credit Index
.SOLSEFMV	Solactive SEK Fix IG Credit MVAL Index
.SOLSEFRC	Solactive SEK FRN IG Corporate Index
.SOLSEFRN	Solactive SEK FRN IG Credit Index

.SOLSEFRV	Solactive SEK FRN IG Credit MVAL Index
.SOLSEFSH	Solactive SEK Fix Short IG Credit Index
.SOLSEIGC	Solactive SEK IG Credit Index
.SOLSEMVA	Solactive SEK IG Credit MVAL Index
.SOLSESGC	Solactive SEK Short IG Credit Index
.SOLSESHC	Solactive SEK Short IG Corporate Index
.SOLSESHF	Solactive SEK Fix Short IG Corporate Index
.SOLSESHN	Solactive SEK FRN Short IG Corporate Index
.SOLSGPRF	Solactive Future World Annuity Aware Index
.SOLSNIGC	Solactive SEK NCR IG Credit Index
.SOLSNSHF	Solactive SEK NCR Fix Short IG Corporate Index
.SOLSNSHN	Solactive SEK NCR FRN Short IG Corporate Index
.SOLSST	Solactive Social and Sustainable Bond Index
.SOLTBILL	Solactive 1-3 month US T-Bill Index
.SOLTI	Solactive US Treasury Inflation-Linked Bond Index
.SOLTI120	Solactive US 1-20 Year Treasury Inflation-Linked Bond Index
.SOLTI510	Solactive US 5-10 Year Treasury Inflation-Linked Bond Index
.SOLTI51D	Solactive US 5-10 Year Treasury Inflation-Linked Bond DKK Index
.SOLTI520	Solactive US 5-20 Year Treasury Inflation-Linked Bond Index
.SOLTICAD	Solactive US Treasury Inflation-Linked Bond in CAD TR Index
.SOLTIPR	Solactive US Treasury Inflation-Linked Bond PR Index
.SOLTJAN	Solactive Treasury Januar
.SOLTQ10P	Solactive US Treasury 7-10 Q Series USD PR Index
.SOLTQ10T	Solactive US Treasury 7-10 Q Series USD TR Index
.SOLTREA	Solactive World Government IG Bond Index
.SOLTRF	Solactive World Fiscal Strength Government IG Bond Index
.SOLTRFG	Solactive World Fiscal Strength & Governance Government Bond IG Index
.SOLUGPAB	Solactive Paris Aware Global Aggregate USD Index
.SOLUHYDK	Solactive USD High Yield Corporate DKK Index
.SOLUHYEU	Solactive USD High Yield Corporate EUR Index
.SOLUHYNO	Solactive USD High Yield Corporate NOK Index
.SOLUHYPAB	Solactive USD Corporate HY PAB Index
.SOLUHYSE	Solactive USD High Yield Corporate SEK Index
.SOLUIEPAB	Solactive USD Corporate IG PAB EUR Index
.SOLUIGDK	Solactive USD Investment Grade Corporate DKK Index
.SOLUIGEU	Solactive USD Investment Grade Corporate EUR Index
.SOLUIGGB	Solactive USD Corporate IG PAB GBP Index
.SOLUIGNO	Solactive USD Investment Grade Corporate NOK Index
.SOLUIGPAB	Solactive USD Corporate IG PAB Index
.SOLUIGSE	Solactive USD Investment Grade Corporate SEK Index
.SOLUKSOV	Solactive United Kingdom Government Bond TR GBP Index
.SOLUSAGCN	Solactive US Aggregate Bond CAD NTR Index
.SOLUSAGG	Solactive US Aggregate Bond Index
.SOLUSAGGC	Solactive US Aggregate Bond CAD Index
.SOLUSBILL	Solactive US Government Bill Index
.SOLUSCAD	Solactive Select USD Investment Grade Corporate in CAD TR Index

.SOLUSFRN	Solactive US Treasury Floating Rate Note Bond Index
.SOLUSHPE	Solactive USD Corporate HY PAB EUR Index
.SOLUSHPG	Solactive USD Corporate HY PAB GBP Index
.SOLUSHYC	Solactive USD High Yield Corporate Index
.SOLUSIGC	Solactive USD Investment Grade Corporate Index
.SOLUSIGG	Solactive USD Investment Grade Corporate GBP Index
.SOLUSREB	Solactive US Real Estate Bond Index
.SOLUSSPR	Solactive Select USD Investment Grade Corporate PR Index
.SOLUSSTR	Solactive Select USD Investment Grade Corporate TR Index
.SOLUSTRA	Solactive Ultra-Short U.S. Treasury Index
.SOLUT	Solactive US Treasury Bond Index
.SOLUT01	Solactive US Treasury 0-1 Year Bond Index
.SOLUT120	Solactive US 10-20 Year Treasury Bond Index
.SOLUT13	Solactive US 1-3 Year Treasury Bond Index
.SOLUT1EU	Solactive US Treasury 0-1 Year Bond EUR Index
.SOLUT1MX	Solactive US Treasury 0-1 Year Bond MXN Index
.SOLUT20	Solactive US 20+ Year Treasury Bond Index
.SOLUT20C	Solactive US 20+ Year Treasury Bond CAD Index
.SOLUT310	Solactive US 3-10 Year Treasury Bond Index
.SOLUT37	Solactive US 3-7 Year Treasury Bond Index
.SOLUT372	Solactive US 3-7 Year Treasury Bond 2 Index
.SOLUTB	Solactive US 7-10 Year Treasury Bond Index (Total Return)
.SOLUTB06	Solactive US Treasury 0-6 Months Index
.SOLUTBCAD	Solactive US 7-10 Year Treasury Bond Index (Total Return) CAD
.SOLUTBPR	Solactive US 7-10 Year Treasury Bond Index (Price Return)
.SOLUTD01	Solactive US Treasury 0-1 Year Bond SGD Index
.SOLWABIG	Solactive World All Bond Index
.SOLWEEUS2	Solactive World IG EUR USD Short Corporate Bond SEK Index
.SOLWEFC	Solactive World ex-Switzerland Government IG Bond CHF Index
.SOLWFCC	Solactive World ex-Switzerland Fiscal Strength Government IG Bond China Cap CHF Index
.SOUEUHPAB	Solactive Paris Aligned Global Corporate High Yield USD Index
.WBANK	Solactive World Bank Bond USD TR Index
.WBANK10	Solactive World Bank Bond USD 5-10 TR Index
.WBANK5	Solactive World Bank Bond USD 1-5 TR Index
.BUSHYTR	BlueStar® US HY (3.5-6.5 Year) Bond Index
.FAZBOND	F.A.Z.-Anleihenindex
.INSPBOND	Inspire Corporate Bond Impact Equal Weight Index
.ITIEURBD	ITI Funds Russia-focused USD Eurobond Index
.MBILB	MCM-BlueStar Israel Bonds PR Index
.MBILBTR	MCM-BlueStar Israel Bonds NTR Index
.MBILBTRG	MCM-BlueStar Israel Bonds GTR Index
.MVFLTR	MVIS US Investment Grade Floating Rate Index
.NQCASH	NASDAQ US T-Bill Index
.NQCASH2	NASDAQ US T-Bill V2 Index
.RAFIC	RAFI® Bonds US 1-10 Index

.RAFICHY	RAFI® Bonds US High Yield 1-10 Index
.RAFICHYCAD	RAF Bonds US High Yield 1-10 Index CAD
.RAFICIG	RAFI® Bonds US Investment Grade 1-10 Index