



BNP PARIBAS

INFORMATION NOTICE

Relating to
US Innovative Leaders Equity GTR Index (BBG: BNPIUIL)
(the “Index”)
US Innovative Leaders 5 Index (BBG: BNPIUIL5)
(the “Dependant Index”, together the “Indices”)

Sponsored by BNP Paribas (the “Index Sponsor”)
Calculated, maintained and published by Solactive AG (the “Index Calculation Agent”)
and BNP Paribas Arbitrage SNC (the “Weighting Determination Agent”)

The Index Sponsor wishes to make stakeholders aware of a matter arising in respect of the Index.

When the Index is rebalanced, the methodology uses various elements (the “**Data**”) provided to the Weighting Determination Agent by Nasdaq Inc. (“**Nasdaq**”), using data provided by Yewno Inc (“**Yewno**”). On 9th January 2023 Nasdaq informed the Index Sponsor that, following on the announcement on 30th September 2022 by Yewno of a General Assignment for the Benefit of Creditors, Nasdaq is no longer able to provide either the “**Reference Share Universe**” and “**Intensity Score**” used by the Weighting Determination Agent to determine the index components and weighting. The final set of Data was provided by Nasdaq for the January 2023 rebalancing of the Index.

Nasdaq continues to explore all options to enable it to maintain the continuity of the Data and the Index Sponsor is closely following developments. The Index Sponsor will consider any necessary determinations to continue and to maintain the ability of the Index to measure its intended market/economic reality.

The Dependant Index provides volatility capped exposure to the Index and thus while any adjustments to the Index (other than the termination thereof) have no direct effect, the performance of the Dependant Index may be impacted.

Further information in respect of the general notice of information is available from the Index Sponsor on request.

BNP Paribas
Index Sponsor

10 February 2023