TILT INDEX TERMINATION POLICY

Tilt Indices LLC

Version 1.0 | April 2026

1. Purpose

This Index Termination Policy (the "Policy") describes the circumstances and procedures under which Tilt Indices LLC ("Tilt") may discontinue the calculation and publication of an investment index (an "Index"). Although an Index termination is not a common occurrence, Tilt recognizes that circumstances may arise in which continuation of an Index is no longer appropriate. This Policy sets out the process Tilt follows in such cases.

2. Circumstances for Termination

An Index may be terminated for reasons including, but not limited to:

- Lack of commercial viability or insufficient market demand;
- Unavailability or deterioration in the quality of necessary data inputs;
- Changes in market structure, geopolitical events, or regulatory requirements that make continuation impracticable;
- Material changes in the definition of the target market or strategy that would render the Index no longer representative; and
- Strategic decisions by Tilt's management.

Issuers with products that reference Tilt Indexes should have written plans ensuring that contracts and other financial instruments referencing such Indexes address the possibility of termination of the referenced Index.

3. Index Evaluation

Index termination proposals are brought before TIMC for review and assessment. TIMC will assess the circumstances, the number of potentially affected stakeholders, and the economic and financial impact of terminating the Index, as appropriate. In the event that an Index is not licensed to any client and has no stakeholders or investable products linked to it, TIMC may approve the termination of the Index without further action.

4. Consultation and Notification

If an Index is in use, TIMC will require that a consultation is issued to clients and stakeholders prior to termination. The consultation will include:

- Details of which Index is being considered for termination;
- A proposed timetable for the termination; and
- Instructions as to how to submit feedback.

Tilt will aim to allow two weeks for feedback during the consultation period where possible. TIMC will review all feedback received and make a final determination as to whether to terminate the Index. Following a decision to terminate, Tilt will issue a notice to clients and stakeholders containing:

- A summary of feedback received during the consultation;
- The decision made with respect to termination; and
- The timetable for termination, providing at least three (3) months' notice of the termination date.

5. Emergency Termination

In certain situations beyond the control of Tilt, it may be necessary to terminate an Index without full consultation and/or at short notice. This may arise, for example, because of sudden changes in markets or data availability that make it impossible to maintain a viable Index. In such circumstances, Tilt will provide stakeholders with as much advance notice as is practicable in the circumstances.

6. Final Termination

On the specified termination date, the Index will cease to be calculated and all deliveries of the terminated Index will cease. Tilt will retain historical Index data in accordance with its record retention policies.

7. Transition

Where practicable, Tilt will provide information regarding alternative indexes, successor indexes, or transition arrangements to assist affected clients and stakeholders in managing their exposure.

8. Documentation

All Index terminations and related approvals, including any consultation documentation and notices issued, are documented and retained in accordance with Tilt's recordkeeping policies.

9. Approval and Review

This Policy is reviewed by TIMC at least annually or as required if there are material changes to applicable law or regulation. TIOC Oversight is responsible for approving this Policy and any subsequent amendments.