

Market Consultation- Solactive Wealthsimple Socially Responsible Factor Indices

05 July 2022

Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing the Index Methodology of the following Indices (the ‘Indices’):

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| **NAME** | **RIC** | **ISIN** |
| Solactive Wealthsimple DM ex NA Socially Responsible Factor Index PR | .SOLDSRFP | DE000SLA9881 |
| Solactive Wealthsimple DM ex NA Socially Responsible Factor Index NTR | .SOLDSRFN | DE000SLA9899 |
| Solactive Wealthsimple DM ex NA Socially Responsible Factor Index TR | .SOLDSRFT | DE000SLA99A6 |
| Solactive Wealthsimple North America Socially Responsible Factor Index PR | .SOLNARFP | DE000SLA9857 |
| Solactive Wealthsimple North America Socially Responsible Factor Index NTR | .SOLNARFN | DE000SLA9865 |
| Solactive Wealthsimple North America Socially Responsible Factor Index TR | .SOLNARFT | DE000SLA9873 |

Rationale for Market Consultation

The Indices are designed to select certain securities based on a multi-factor score that includes a value score. With this market consultation Solactive propose to adjust the ratios defining the value formula. Additionally, to increase data coverage and broaden the universe we propose to look at previous quarter data in case of missing quarterly fundamental data points.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections):

Section 2.2: Selection of the Index Components

The value formula will be changed to the following:

Section 2.2.: Added definition to increase data coverage:

In case of negative earnings the PE ratio is set equal to a value of -1. Securities with a negative book value of equity are excluded. All fundamental data points are as of last fiscal quarter. In case such data is not available the data as of previous quarter is used.

Feedback on the proposed changes

If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

|  |  |
| --- | --- |
| Name |  |
| Function |  |
| Organization |  |
| Email |  |
| Phone |  |
| Confidentiality (Y/N) |  |

Solactive is inviting all stakeholders and interested third parties to evaluate the proposed changes to the Methodology for the Solactive Wealthsimple Socially Responsible Factor Indices and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

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Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until July 13th , 2022 (cob).

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on July 15th , 2022.

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation Solactive Wealthsimple Socially Responsible Factor Indices as the subject of the email, or

via postal mail to: **Solactive AG**

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Should you have any additional questions regarding the consultative question in particular, please do not hesitate to contact us via above email address.



# Contact

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