

MARKET CONSULTATION | JULIUS BAER NEXT GENERATION INDICES | GUIDELINE CHANGE

26 January 2024



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:

Name	RIC	ISIN
Julius Baer Next Generation Future Cities Index PR	.JBNGFCP	DE000SLOCJX3
Julius Baer Next Generation Future Cities Index TR	.JBNGFCT	DE000SLOCJZ8
Julius Baer Next Generation Future Cities Index NTR	.JBNGFCN	DE000SLOCJY1
Julius Baer Next Generation Cloud Computing And AI Index PR	.JBNGCCP	DE000SLOB3X8
Julius Baer Next Generation Cloud Computing And AI Index NTR	.JBNGCCN	DE000SLOCJS3
Julius Baer Next Generation Cloud Computing And AI Index TR	.JBNGCCT	DE000SLOCJT1
Julius Baer Next Generation Extended Longevity Index PR	.JBNGELP	DE000SL0DY50
Julius Baer Next Generation Extended Longevity Index NTR	.JBNGELN	DE000SL0DY68
Julius Baer Next Generation Extended Longevity Index TR	.JBNGELT	DE000SL0DY76
Julius Baer Next Generation Genomics Index PR	.JBNGGNP	DE000SLOCJ35
Julius Baer Next Generation Genomics Index NTR	.JBNGGNN	DE000SLOCJ43
Julius Baer Next Generation Genomics Index TR	.JBNGGNT	DE000SLOCJ50
Julius Baer Next Generation Circular Economy Index PR	.JBNGCRP	DE000SL0DYW2
Julius Baer Next Generation Circular Economy Index NTR	.JBNGCRN	DE000SL0DYX0
Julius Baer Next Generation Circular Economy Index TR	.JBNGCRN	DE000SL0DYY8



Rationale for the Market Consultation

The Indices are thematic strategies that provide the trend of different themes: Future Cities, Cloud Computing, Extended Longevity, Genomics and Circular Economy. The underlying thematic universes have expanded significantly since the launch of the Indices and the definition of the number of constituents. Therefore, it is not possible to ensure the necessary diversification of the Indices as the concentration in certain sub-segments is too high. Hence, the expansion of the constituents is considered as a needed improvement to the Indices. Increasing the number of constituents would enable to fully capture the theme and represent the thematic universe in the Indices.

Proposed Change to the Index Guideline

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

Proposed methodology change involves increasing the number of constituents in indices listed above. This adjustment aims to better reflect the shifts in their respective industries.

JB Next Generation Circular Economy Index

Changed to:

"The 25 highest ranking stocks are selected for the final INDEX"

JB Next Generation Cloud Computing & AI Index

Changed to:

"The 25 highest ranking stocks are selected for the final INDEX"

JB NEXT GENERATION EXTENDED LONGEVITY INDEX

Changed to:

"The 25 highest ranking stocks are selected for the final INDEX"

JB Next Generation Future Cities Index

Changed to:

"The 30 highest ranking stocks are selected for the final INDEX"

JB NEXT GENERATION GENOMICS INDEX

Changed to:

"The 30 highest ranking stocks are selected for the final INDEX"



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 Indices and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.



Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *2024-02-09*.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2024-02-23].

Please send your feedback via email to marketconsultation@solactive.com, specifying "MARKET CONSULTATION | JULIUS BAER NEXT GENERATION INDICES | GUIDELINE CHANGE" 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.

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