

Market Consultation Several Solactive Indices – Change of Methodology

28 June 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 (the ‘Indices’):

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| NAME | RIC | ISIN |
| Solactive BrandFinance® European Leaders Low Risk ex-DA 30 GROSS Index | .SOBELLXG | DE000SLA55J9 |
| Solactive BrandFinance® European Leaders Low Risk ex-DA 30 NET Index | .SOBELLXN | DE000SLA55L5 |
| Solactive BrandFinance® European Leaders Low Risk ex-DA 30 Index | .SOBELLXP | DE000SLA55K7 |
| Solactive BrandFinance® European Leaders Low risk 30 GROSS Index | .SOBFELLG | DE000SLA2BV3 |
| Solactive BrandFinance® European Leaders Low risk 30 NET Index | .SOBFELLN | DE000SLA2BU5 |
| Solactive BrandFinance® European Leaders Low risk 30 Index | .SOBFELLP | DE000SLA2BS9 |
| Solactive BrandFinance® European Leaders Select 30 Gross Index | .SOBFELSG | DE000SLA2KU6 |
| Solactive BrandFinance® European Leaders Select 30 Net Index | .SOBFELSN | DE000SLA2KT8 |
| Solactive BrandFinance® European Leaders Select 30 Index | .SOBFELSP | DE000SLA2KS0 |
| Solactive EthiFinance ESG France 30 Equal Weight 5% AR Index | .SOEFR30A | DE000SLA6XN5 |
| Solactive EthiFinance ESG France 30 Equal Weight NTR Index | .SOEFR30N | DE000SL0D4B0 |
| Solactive EthiFinance ESG France 30 Equal Weight PR Index | .SOEFR30P | SOEFR30P0000 |
| Solactive EthiFinance ESG France 30 Equal Weight TR Index | .SOEFR30T | SOEFR30T0000 |
| Solactive Candriam Factors Sustainable Europe Equity Index | .SOLCAFSE | DE000SLA3LW8 |
| Solactive Candriam Factors Sustainable EMU Equity Index | .SOLCAFSU | DE000SLA3LX6 |
| Solactive Sweden Low Volatility 4.75% AR Index | .SOLSWELV | DE000SLA2GC2 |
| Solactive France EW Mid & Small Cap Index (5% AR) | .SOLFMSCA | DE000SLA5YP0 |
| Solactive France EW Mid & Small Cap Index (GTR) | .SOLFMSCG | DE000SLA5YN5 |
| Solactive France EW Mid & Small Cap Index (NTR) | .SOLFMSCN | DE000SLA5YM7 |
| Solactive France EW Mid & Small Cap Index (PR) | .SOLFMSCP | DE000SLA5YL9 |
| Solactive Equity Quality Investment Strategy - Europe Index (PR) | .SOLQIS | DE000SLA15R6 |
| Solactive Equity Quality Investment Strategy - Europe Index (GTR) | .SOLQISGR | DUMMY0000112 |
| Solactive Equity Quality Investment Strategy - Europe Index (NTR) | .SOLQISNR | DUMMY0000111 |
| Solactive Nachhaltigkeitsindex Europa GTR | .SOLSUEUG | DE000SLA4940 |
| Solactive Nachhaltigkeitsindex Europa NTR | .SOLSUEUN | DE000SLA4957 |
| Solactive Nachhaltigkeitsindex Europa PR | .SOLSUEUP | DE000SLA4965 |
| Solactive Europe Focus Index (PR) | .SOLEF | DE000SLA2BW1 |
| Solactive ISS Europe Low Carbon Index | .SOLELC | DE000SLA13R1 |
| Solactive ISS Europe Low Carbon Index (GTR) | .SOLELCG | DE000SLA1342 |
| Solactive ISS Europe Low Carbon Index (NTR) | .SOLELCN | DE000SLA1334 |
| Solactive Low Volatility Europe Equal Weight 50 Index | .SOLELVEN | DE000SLA2EU9 |
| Solactive Low Volatility Europe Equal Weight 50 Index PR | .SOLELVEP | DE000SLA2GU4 |
| Solactive Quality of Life Select 40 Index | .SOLQLIFE | DE000SLA2F63 |
| Solactive Ageing Population Europe Index | .SOAGE | DE000SLA8HD5 |
| Solactive Ageing Population Europe Index NTR | .SOAGEN | DE000SLA8HE3 |
| Solactive Ageing Population Europe Index TR | .SOAGET | DE000SLA8HG8 |
| Solactive ESG Big Data Europe Low Volatility AR 5% Index | .SOBDESGA | DE000SLA8N00 |
| Solactive ESG Big Data Europe Low Volatility Index NTR | .SOBDESGN | DE000SLA8NY9 |
| Solactive ESG Big Data Europe Low Volatility Index PR | .SOBDESGP | DE000SLA8NX1 |
| Solactive ESG Big Data Europe Low Volatility Index TR | .SOBDESGT | DE000SLA8NZ6 |
| Solactive ESG Big Data Europe High Dividend Low Volatility Index PR | .SOBIGESG | DE000SLA8H16 |
| Solactive ESG Big Data Europe High Dividend Low Volatility Index NTR | .SOBIGESGN | DE000SLA8H24 |
| Solactive ESG Big Data Europe High Dividend Low Volatility Index TR | .SOBIGESGT | DE000SLA8H32 |
| Solactive Eurozone 60 Equal Weight NTR Index | .SOEZ60EN | SOEZ60EN0000 |
| Solactive Eurozone 60 Equal Weight PR Index | .SOEZ60EP | SOEZ60EP0000 |
| Solactive Eurozone 60 Equal Weight GTR Index | .SOEZ60ET | DE000SLA5D21 |
| Solactive European Infrastructure Large Suppliers Index | .SOLEIL | DE000SLA5E20 |
| Solactive European Infrastructure Large Suppliers Index GTR | .SOLEILG | SOLEILG00000 |
| Solactive European Infrastructure Large Suppliers Index NTR | .SOLEILN | SOLEILN00000 |
| Solactive Environmental Footprint Index | .SOLENV | DE000SLA5Z58 |
| Solactive Environmental Footprint Index GTR | .SOLENVGTR | SOLENVGTR001 |
| Solactive Environmental Footprint Index NTR | .SOLENVNTR | SOLENVNTR001 |
| Solactive Stable Income Europe Index | .SOLFCF | DE000SLA3KP4 |
| Solactive Stable Income Europe NTR Index | .SOLFCFTR | DE000SLA3KQ2 |
| Solactive European Inflation-Linked Companies Index 5% AR | .SOLINFAR | DE000SL0GJ64 |
| Solactive European Inflation-Linked Companies Index | .SOLINFLA | DE000SLA5BQ6 |
| Solactive European Inflation-Linked Companies Index NTR | .SOLINFLAN | DE000SL0GJ56 |
| Solactive European Inflation-Linked Companies Index GTR | .SOLINFLAT | SOLINFLAGTR0 |
| Solactive Silver Age Index | .SOLSILV | DE000SLA3MG9 |
| Solactive Silver Age NTR Index | .SOLSILVTR | DE000SLA3MH7 |
| Solactive Silver Economy AR 5% Index | .SOSILVER | DE000SLA5ZF8 |
| Solactive Silver Economy GTR Index | .SOSILVERGTR | SOSILVERGTR1 |
| Solactive Silver Economy NTR Index | .SOSILVERNTR | SOSILVERNTR1 |
| Solactive Silver Economy PR Index | .SOSILVERPR | SOSILVERPR01 |
| Solactive Euro am Sonntag Qualitätsaktien Europa Performance-Index | .EURWMET | DE000SLA3E55 |
| Solactive Euro am Sonntag Qualitätsaktien Performance-Index | .EURWMT | DE000SLA2G21 |

**Rationale for the Market Consultation**

The Indices are currently using the Solactive Europe Total Market 675 Index as starting universe while Solactive has developed a new GBS Benchmark Series in the meantime, which serves as starting universe for Solactive Indices.

To unify the indices with the new GBS universes, Solactive proposes to change the starting universe from the Solactive Europe Total Market 675 Index to the Solactive Europe 600 Index (EU600), which is based on the GBS Benchmark Series and follows a similar universe as the current universe does.

**Proposed Changes to the Index Guideline**

See Table in Market Consultation

**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 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 12, 2024 (cob)**.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on **July 24, 2024**.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Several Solactive Indices – Benchmark Update**“ 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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