

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'):

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.



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, specifying "Several Solactive Indices – Benchmark Update" as the subject of the email, or

via postal mail to: Solactive AG
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60327 Frankfurt am Main
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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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