

Market Consultation AXA Switzerland Base Price Return Index

15 August 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 Index (the ‘Index’):

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| --- | --- | --- |
| **NAME** | **RIC** | **ISIN** |
| AXA Switzerland Base Price Return Index | .AXASLEPB | DE000SL0J6U9 |

**Rationale for the Market Consultation**

In order to better align with market liquidity and provide a more accurate representation of the benchmark, we suggest changing from a total market capitalization weighting to a free float total market capitalization weighting.

**Proposed Change to the Index Guideline**

The following Methodology change is proposed in the following point of the Index Guideline:

*2.2 SELECTION OF THE INDEX COMPONENTS*

From:

* The securities are sorted by their TOTAL MARKET CAPITALIZATION. I.e. the security with the largest TOTAL MARKET CAPITALIZATION receives the highest rank. Afterwards, the 20 securities with the highest rank are selected.

To:

* The securities are sorted by their Free Float TOTAL MARKET CAPITALIZATION. I.e. the security with the largest Free Float TOTAL MARKET CAPITALIZATION receives the highest rank. Afterwards, the 20 securities with the highest rank are selected.

**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 AXA Switzerland Base Price Return Index 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 2024-08-29.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2024-09-05.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation** AXA Switzerland Base Price Return Index” 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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