

Market Consultation Replacement of the Data Source

16 May 2019

Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to replacement of the data source used to compute Deep Value Filters as part of the selection process in the following Indices (the ‘**Indices**’).

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| **NAME** | **RIC** | **ISIN** |
| SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 GROSS TOTAL RETURN INDEX | .SOLEDVSG | DE000SLA1C26 |
| SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX | .SOLEDVSN | DE000SLA1C34 |
| SOLACTIVE EUROPEAN DEEP VALUE SELECT 50 INDEX | .SOLEDVSP | DE000SLA0252 |
| SOLACTIVE US DEEP VALUE SELECT 50 GROSS TOTAL RETURN INDEX | .SOLUDVSG | DE000SLA3J84 |
| SOLACTIVE US DEEP VALUE SELECT 50 NET TOTAL RETURN INDEX | .SOLUDVSN | DE000SLA3J76 |
| SOLACTIVE US DEEP VALUE SELECT 50 INDEX | .SOLUDVSP | DE000SLA3J68 |
| Solactive Deep Value World MV ex-DA GTR Index | .SOWDEEXG | DE000SLA5WT6 |
| Solactive Deep Value World MV ex-DA NTR Index | .SOWDEEXN | DE000SLA5WU4 |
| Solactive Deep Value World MV ex-DA PR Index | .SOWDEEXP | DE000SLA5WV2 |
| SOLACTIVE DEEP VALUE WORLD MV GTR INDEX | .SOLWDVG | DE000SLA2ZA6 |
| SOLACTIVE DEEP VALUE WORLD MV NTR INDEX | .SOLWDVN | DE000SLA2Y94 |
| SOLACTIVE DEEP VALUE WORLD MV PR INDEX | .SOLWDEEP | DE000SLA2Y86 |

Rational for Market Consultation

The objective of the above listed Indices is to provide exposure to the performance of a basket of 50 liquid (US, European and International) Companies selected through the methodology specified in the Index Guideline. The data from different sources is used for the computation of the Deep Value Filters, Thomson Worldscope being one of them. Due to licensing restrictions, this data source (Thomson Worldscope) will no longer be available for use in above listed Solactive Indices in the future.

Henceforth, the data source Thomson Worldscope will be replaced by ‘Factset’. The majority of data points of Factset are identical with Thomson Worldscope. In individual cases, however, a deviation may occur. With regard to the data points concerned, this is essentially due to the fact that the data is sourced from official reports and filings of the relevant companies but adjusted by the data provider.

The index guidelines for the above listed Indices explicitly mention Thompson Worldscope as the data source in the definitions for the respective Deep Value Filters. Accordingly, the index guidelines will be amended to reflect such replacement of the data source.

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.

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| --- | --- |
| 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 above-mentioned 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 ***Thursday, 23rd May 2019, noon (CEST)*.**

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation Replacement of Data Source” as the subject of the email, or

via postal mail to: **Solactive AG**

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60325 Frankfurt

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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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