

MARKET CONSULTATION E-MOBILITÄT BATTERIE INDEX | E-MOBILITÄT WASSERSTOFF INDEX

25 June 2020



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 |
|-------------------------------|-----------|--------------|
| E-Mobilität Wasserstoff Index | . EMOBWAS | DE000SLA8F83 |
| E-Mobilität Batterie Index | . EMOBBAT | DE000SLA8F91 |

Rationale for Market Consultation

Given the recent market events, there is undesired concentration in the Indices leading to Indices getting overweight with specific securities and the distribution of the Indices is being reduced to a very limited number of companies.

In order to make sure that the goal of the Indices is fulfilled and to have synchronized approach (as both the Indices deal with eMobility topic), the following changes are proposed to the index guidelines.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following point of the Index:

Section 2.2 ORDINARY ADJUSTMENT

From

[...]

The Index will be reviewed on a monthly basis if all constituents fulfill the following criteria.

- Market Capitalization equal or greater than 80 million USD.
- A one-month average daily value traded equal or greater than 150.000 USD.

[...]

То

[...]

- (a) Market Capitalization equal or greater than 80 million USD.
- (b) A one-month average daily value traded equal or greater than 150.000 USD.
- (c) The maximum weight of a company is 25%.



In a first step, criteria a) and b) is implemented, in case a security does not fulfil the criteria, the security will be removed from the Index. Then criteria c) is applied, the resulting excess weight is redistributed proportionally among all Index Components whose weights are not capped. This process is iterated until constraints is not violated anymore. The resulting weight will be implemented on the REBALANCE DAY after close of business.

[...]

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 E-MOBILITÄT BATTERIE INDEX | E-MOBILITÄT WASSERSTOFF INDEX 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 *29/06/2020 (cob)*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *30/06/2020*

Please send your feedback via email to <u>compliance@solactive.com</u>, specifying "Market Consultation- E-MOBILITÄT BATTERIE INDEX | E-MOBILITÄT WASSERSTOFF INDEX as the subject of the email, or

via postal mail to: Solactive AG Platz der Einheit 1 60327 Frankfurt am Main Germany

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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