

MARKET CONSULTATION  
SOLACTIVE DATA  
INTELLIGENCE GERMANY  
INDEX

26 August 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
SOLACTIVE DATA INTELLIGENCE GERMANY INDEX PR	.SOLGDIP	DE000SLA7Z98
SOLACTIVE DATA INTELLIGENCE GERMANY INDEX NTR	.SOLGDIN	DE000SLA70A7
SOLACTIVE DATA INTELLIGENCE GERMANY INDEX TR	.SOLGDIT	DE000SLA70B5

## Rationale for Market Consultation

The current liquidity rules of the index make it possible for stocks to enter the index with relatively low liquidity. To circumvent this issue Solactive has determined to increase the liquidity filter.

## Proposed Change to the Index Guideline

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

### **Section 4 Definitions "Index Universe"**

#### **From:**

The "Index Universe" in respect of a Selection Day are companies that fulfill the following criteria:

- Part of the Solactive GBS Germany All Cap Index (ISIN: DE000SLA34S5)\*

\* For backtesting purposes prior to May 2017 the universe has been constructed according to the rules outlined in Appendix 5.3

#### **To:**

The "Index Universe" in respect of a Selection Day are companies that fulfill the following criteria:

- Part of the Solactive GBS Germany All Cap Index (ISIN: DE000SLA34S5)\*
- A minimum average daily value traded (ADV) of 3 million USD over the past 1-month and 6-months period

\* For backtesting purposes prior to May 2017 the universe has been constructed according to the rules outlined in Appendix 5.3



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 Data Intelligence Germany 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 *September 9th, 2020*.



Subject to feedback received on this Market Consultation, the change mentioned above is intended to become effective on *September 23th, 2020*.

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying "Market Consultation Solactive Data Intelligence Germany 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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