

Market Consultation SOLACTIVE CLEAN WATER INDEX

07 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’):

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| **NAME** | **RIC** | **ISIN** |
| SOLACTIVE CLEAN WATER INDEX NTR | .SOLWATR | DE000SLA6Z81 |
| SOLACTIVE CLEAN WATER INDEX PR | .SOLWATRP | DE000SLA8HB9 |
| SOLACTIVE CLEAN WATER INDEX TR | .SOLWATRT | DE000SLA8HC7 |

Rationale for Market Consultation

Solactive proposes to increase the amount of Business Days between the Selection Day and the Rebalancing Day from 5 Business Days to 10 Business Days, in order to be more transparent and to provide the market participants with the new Index composition as soon as possible. The Review day will also be changed to follow the new logic.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline (ordered in accordance with the numbering of the affected sections):

1. **Section 4. DEFINITIONS**

* Change of definition of “Review Day”

From (old version):

““Review Day” means each day that occurs on the 2nd Friday of each calendar month and if such day is not a Business Day, the immediately following Business Day.”

To (new version):

““Review Day” means each day that occurs on the 1st Friday of each calendar month and if such day is not a Business Day, the immediately following Business Day.”

* Change of definition of “Selection Day”

From (old version):

““Selection Day” means each day that occurs on the 2nd Friday of March and 2nd Friday of September, and if such day is not a Business Day, the immediately following Business Day.”

To (new version):

““Selection Day” means each day that occurs on the 1st Friday of March and 1st Friday of September, and if such day is not a Business Day, the immediately following Business Day.”

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 SOLACTIVE CLEAN WATER 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 August 21, 2020.

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation SOLACTIVE CLEAN WATER 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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