SOLACTIVE
German Index Engineering

MARKET CONSULTATION SOLACTIVE 5G ESG INDEX CHANGE OF METHODOLOGY

21 February 2022

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 5G ESG EUR Index PR	.S5GESGEP	DE000SL0DEJ1
Solactive 5G ESG EUR Index NTR	.S5GESGEN	DE000SL0DEK9
Solactive 5G ESG EUR Index GTR	.S5GESGET	DE000SL0DEL7
Solactive 5G ESG EUR Index AR	.S5GESGE3	DE000SL0DEM5
Solactive 5G ESG EUR Index 5% AR	.S5GESGE5	DE000SL0DF38
Solactive 5G ESG USD Index PR	.S5GESGUP	DE000SL0DEN3
Solactive 5G ESG USD Index NTR	.S5GESGUN	DE000SL0DEP8
Solactive 5G ESG USD Index GTR	.S5GESGUT	DE000SL0DEQ6
Solactive 5G ESG USD Index AR	.S5GESGU3	DE000SL0DER4
Solactive 5G ESG USD Index 5% AR	.S5GESGU5	DE000SL0DF20

Rationale for the Market Consultation

The Indices provide an ESG screened version of their parent index, the "Solactive 5G Index" (Parent Index). The Parent Index is used as a starting universe and companies that are not compliant with the UN Global Compact Principles are excluded. The Rebalance Day of the Parent Index is the second Friday in January and July, the Selection Day is the first Friday in January and July. The Rebalance Day of the Indices is the third Friday in April and October with Selection Day 10 Business Days prior to the Rebalance Day. One of the eligibility criteria for the securities to be included in the Parent Index is the requirement to have an Average Daily Value Traded in the last six months of at least USD 5,000,000. This criterion is not applied in the selection of securities of the Indices. In the three months between the selection of the Parent Index and the Indices, the liquidity of a security in the Parent Index might change (e.g. due to market movements) which might lead to an inclusion of an illiquid security into the Indices. To avoid issues in tracking the index due to insufficient liquidity of index constituents for the underlying products, a liquidity criterion of USD 5 million should be added to the selection process of the Indices.

Proposed Change to the Index Guideline

The following Methodology changes are proposed in the following parts of the Index Guideline:

- Section: 2.1. INDEX UNIVERSE REQUIREMENTS

From (old version):

The Index UNIVERSE is comprised of all financial instruments which fulfill the below requirements (the "**INDEX UNIVERSE REQUIREMENTS**"):

- Part/ Component of the Solactive 5G Index PR (ISIN: DE000SLA9824) on a SELECTION DAY.

The determination of the INDEX UNIVERSE is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decisions.

To (new version):

The INDEX UNIVERSE is comprised of all financial instruments which fulfill the below requirements (the "**INDEX UNIVERSE REQUIREMENTS**"):

- Part/ Component of the Solactive 5G Index PR (ISIN: DE000SLA9824) on a SELECTION DAY.
- AVERAGE DAILY VALUE TRADED of at least USD 5,000,000 in the six months prior to and including the SELECTION DAY.

The determination of the INDEX UNIVERSE is fully rule-based and the INDEX ADMINISTRATOR cannot make any discretionary decisions.

- Section: 6 DEFINITIONS

The following definitions will be included.

"AVERAGE DAILY VALUE TRADED" means, in respect of an INDEX COMPONENT, the sum of DAILY VALUE TRADED over the specified period divided by the number of TRADING DAYS that fall in the specified period.

"DAILY VALUE TRADED" means, in respect of an INDEX COMPONENT and a TRADING DAY, the product of (i) the CLOSING PRICE of such INDEX COMPONENT and (ii) the volume traded (measured as a number of shares) of such INDEX COMPONENT on the EXCHANGE during such TRADING 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.

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 5G ESG 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 07.03.2022 (cob).

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 22.03.2022.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive 5G ESG Index Change of Methodology" as the subject of the email, or

via postal mail to: Solactive AG
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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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