

MARKET CONSULTATION SOLACTIVE METAVERSE INDEX

04 February 2021



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 Metaverse Index PR	.SOLMETA	DE000SLOETP4
Solactive Metaverse Index NTR	.SOLMETAN	DE000SLOETQ2
Solactive Metaverse Index GTR	.SOLMETAT	DE000SLOETRO

Rationale for the Market Consultation

The Indices aim to represent the companies that provide or use innovative technologies to offer products and services around the metaverse. Solactive has determined that the current liquidity and size criteria do not allow for the potential future growth in the metaverse industry. Therefore, to ensure sufficient liquidity, tradability of the index constituent, a robust selection process is proposed. In addition, a single security cap of 10% is proposed to be implemented to limit the exposure to individual index component and to increase the diversification within the index composition.

It is also proposed to do an extraordinary rebalance on the 1st of March 2022 as the next rebalancing will take place in May 2022. Subject to feedback on the Market Consultation, the changes in the index guideline will be effective on the 25th of February 2022 and this date will be used as the extraordinary Selection Day.

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 2.1 Index Universe Requirements

From (old version):

"[...]"



2) SHARE CLASS MARKET CAPITALIZATION of at least USD 100,000,000 that are not INDEX COMPONENTS on the respective SELECTION DAY and at least USD 80,000,000 for companies that are INDEX COMPONENTS on the respective SELECTION DAY.

3) AVERAGE DAILY VALUE TRADED of at least USD 1,000,000 over the last three months prior to and including the SELECTION DAY for companies that are not INDEX COMPONENTS on the respective SELECTION DAY and at least USD 800,000 for companies that are INDEX COMPONENTS on the respective SELECTION DAY.

To (new version):

"[...]"

2) SHARE CLASS MARKET CAPITALIZATION of at least USD 200,000,000 that are not INDEX COMPONENTS on the respective SELECTION DAY and at least USD 160,000,000 for companies that are INDEX COMPONENTS on the respective SELECTION DAY.

3) AVERAGE DAILY VALUE TRADED of at least USD 2,000,000 over the last three months prior to and including the SELECTION DAY for companies that are not INDEX COMPONENTS on the respective SELECTION DAY and at least USD 1,600,000 for companies that are INDEX COMPONENTS on the respective SELECTION DAY.

Section 2.3 Weighting of the Index Components

From (old version):

"[...]"

3. The last step is to redistribute any excess weight pro-rate to reach an overall weight of 100%.

To (new version):

"[...]"



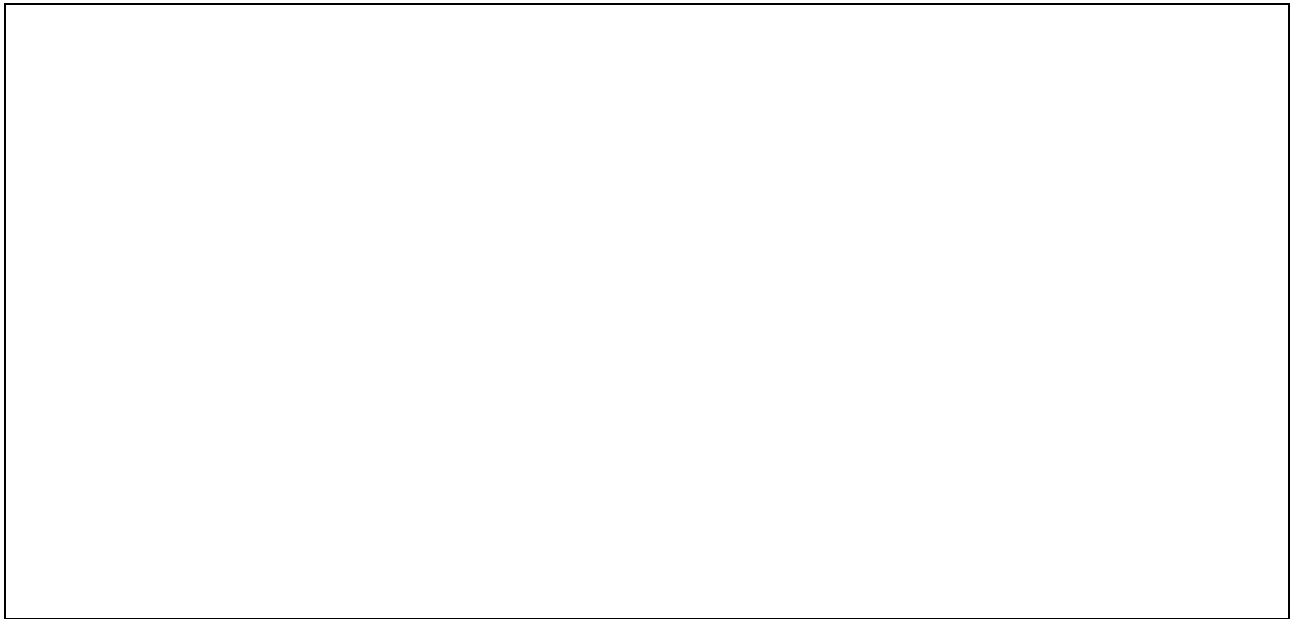
3. Any excess weight is redistributed pro-rate to reach an overall weight of 100%.
4. Then, a weight cap is applied for each INDEX COMPONENT by re-distributing any weight which is larger than 10% to the other INDEX COMPONENT proportionally in an iterative manner.

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 Metaverse 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 *February 18th 2022 (cob)*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *February 25th 2022*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation I Solactive Metaverse 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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