

MARKET CONSULTATION JULIUS BAER INDICES- CHANGE OF METHODOLOGY

02 March 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
Julius Baer Next Generation Future Cities Index PR	.JBNGFCP	DE000SLOCJX3
Julius Baer Next Generation Future Cities Index TR	.JBNGFCT	DE000SLOCJZ8
Julius Baer Next Generation Future Cities Index NTR	.JBNGFCN	DE000SLOCJY1
Julius Baer Next Generation Healthy Living Index PR	.JBNGHLP	DE000SLODY27
Julius Baer Next Generation Healthy Living Index TR	.JBNGHLT	DE000SLODY43
Julius Baer Next Generation Healthy Living Index NTR	.JBNGHLN	DE000SLODY35
Julius Baer Next Generation Automation & Robotics Index PR	.JBNGARP	DE000SLODYT8
Julius Baer Next Generation Automation & Robotics Index TR	.JBNGART	DE000SLODYV4
Julius Baer Next Generation Automation & Robotics Index NTR	.JBNGARN	DE000SLODYU6
Julius Baer Next Generation Future Mobility Index PR	.JBNGFMP	DE000SLOCJ01
Julius Baer Next Generation Future Mobility Index TR	.JBNGFMT	DE000SLOCJ27
Julius Baer Next Generation Future Mobility Index NTR	.JBNGFMN	DE000SLOCJ19

Rationale for the Market Consultation

The Indices are thematic strategies that provide the trend of different themes: Future Cities, Healthy Living, Automation & Robotics and Future Mobility. The underlying thematic universes have grown significantly since the launch of the Indices and the definition of the number of constituents. However, theses thematic universes have grown significantly, and it is not possible to ensure the necessary diversification of the Indices as the concentration in some sub-segments may be too strong. Hence, the expansion of the constituents is considered as a needed improvement to the Indices. Increasing the number of constituents would enable to fully capture the theme and represent the thematic universe in the Indices.



Proposed Changes to the Index Guideline

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

Changes to the guideline of Julius Baer Next Generation Future Cities Index:

Section: 2.2. SELECTION OF THE INDEX COMPONENTS:

From (old version):

The 20 highest ranking stocks are selected for the final INDEX

From (new version):

The 25 highest ranking stocks are selected for the final INDEX

Changes to the guideline of Julius Baer Next Generation Healthy Living Index:

Section: 2.2. SELECTION OF THE INDEX COMPONENTS:

From (old version):

The 20 highest ranking stocks are selected for the final INDEX

From (new version):

The 30 highest ranking stocks are selected for the final INDEX

Changes to the guideline of Julius Baer Next Generation Automation & Robotics Index:

Section: 2.2. SELECTION OF THE INDEX COMPONENTS:

From (old version):

The 20 highest ranking stocks are selected for the final INDEX

From (new version):

The 25 highest ranking stocks are selected for the final INDEX

Changes to the guideline of Julius Baer Next Generation Future Mobility Index:

Section: 2.2. SELECTION OF THE INDEX COMPONENTS:

From (old version):



The 20 highest ranking stocks are selected for the final INDEX

From (new version):

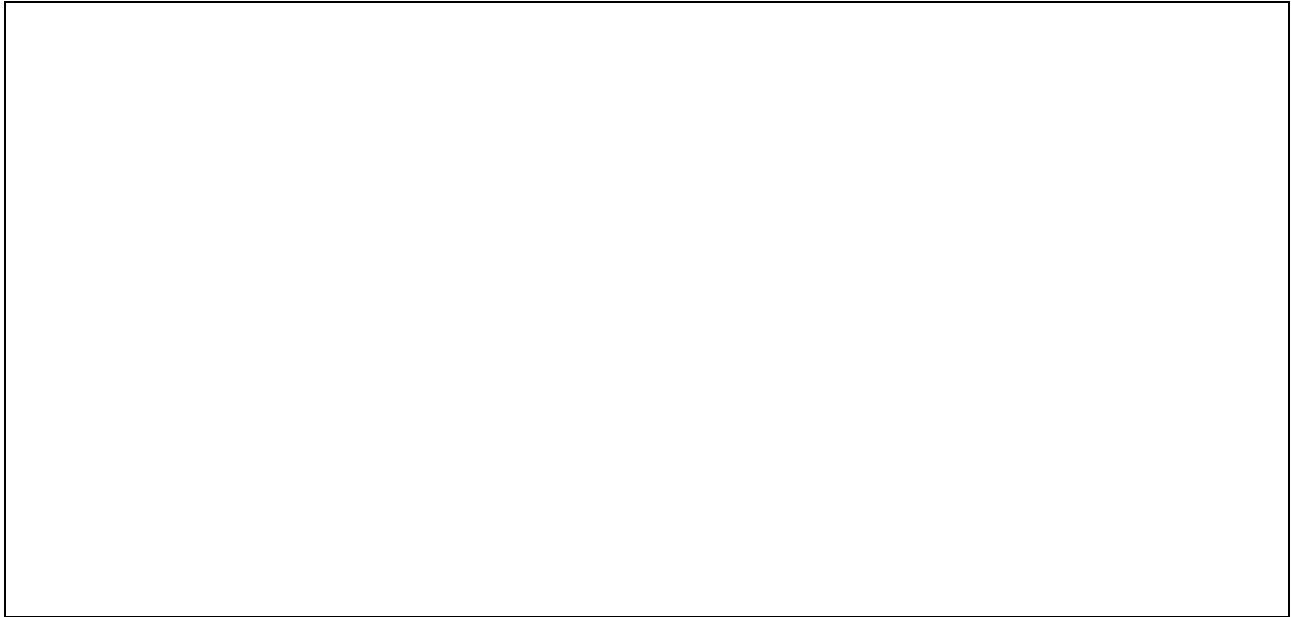
The 30 highest ranking stocks are selected for the final INDEX

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 Julius Baer Indices 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 *15.03.2022 (cob)*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *29.03.2022(cob)*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Julius Baer Indices" 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.

