

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’):

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| **NAME** | **RIC** | **ISIN** |
| Julius Baer Next Generation Future Cities Index PR | .JBNGFCP | DE000SL0CJX3 |
| Julius Baer Next Generation Future Cities Index TR | .JBNGFCT | DE000SL0CJZ8 |
| Julius Baer Next Generation Future Cities Index NTR | .JBNGFCN | DE000SL0CJY1 |
| Julius Baer Next Generation Healthy Living Index PR | .JBNGHLP | DE000SL0DY27 |
| Julius Baer Next Generation Healthy Living Index TR | .JBNGHLT | DE000SL0DY43 |
| Julius Baer Next Generation Healthy Living Index NTR | .JBNGHLN | DE000SL0DY35 |
| Julius Baer Next Generation Automation & Robotics Index PR | .JBNGARP | DE000SL0DYT8 |
| Julius Baer Next Generation Automation & Robotics Index TR | .JBNGART | DE000SL0DYV4 |
| Julius Baer Next Generation Automation & Robotics Index NTR | .JBNGARN | DE000SL0DYU6 |
| Julius Baer Next Generation Future Mobility Index PR | .JBNGFMP | DE000SL0CJ01 |
| Julius Baer Next Generation Future Mobility Index TR | .JBNGFMT | DE000SL0CJ27 |
| Julius Baer Next Generation Future Mobility Index NTR | .JBNGFMN | DE000SL0CJ19 |

**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.

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**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](mailto: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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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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