

MARKET CONSULTATION SOLACTIVE METAVERSE THEME INDEX

31 March 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 Theme Index PR	.SOMETAVP	DE000SLOEUW8
Solactive Metaverse Theme Index NTR	.SOMETAV	DE000SLOEUX6
Solactive Metaverse Theme Index GTR	.SOMETAVT	DE000SLOEUY4

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. In order to limit the exposure of individual index component and to increase the diversification within the index composition, Solactive has proposed to implement a single security weight cap of 4.5%. It is also proposed to add a monthly re-weighting process in the months where no rebalancing takes place to keep the index diversified between the rebalancing months.

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):

Section 2.3 Weighting of the Index Components

From (old version):

"[...]

2) The relevant weight as described in 2.3.1 is multiplied by two if the companies SHARE CLASS MARKET CAPITALIZATION is ranked within the top ten of the 40 selected companies.

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

To (new version):



"[...]

2) The relevant weight as described in 2.3.1 is multiplied by two if the companies SHARE CLASS MARKET CAPITALIZATION is ranked within the top ten of the 40 selected companies.

3) Any excess weight is redistributed pro-rate to reach an overall weight of 100%.

4) The last step is a weight cap for each INDEX COMPONENT by re-distributing any weight which is larger than 4.5% to the other INDEX COMPONENT proportionally in an iterative manner.

In addition, on any REVIEW DAY, the INDEX shall be reweighted on ADJUSTMENT DAY by applying a weight cap for each INDEX COMPONENT by re-distributing any weight which is larger than 4.5% to the other INDEX COMPONENT proportionally in an iterative manner.

[...]"

Section 6 Definitions

The following definitions are proposed to be included:

"ADJUSTMENT DAY" means each day that occurs on the third Friday of each calendar month other than June and December. If that day is not a TRADING DAY, the ADJUSTMENT DAY will be the immediately following TRADING DAY.

"REVIEW DAY" means 10 CALCULATION DAY before the ADJUSTMENT DAY, disregarding any potential change of the ADJUSTMENT 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 Metaverse Theme 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 *April 14th 2022 (cob)*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *April 15th 2022*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation I Solactive Metaverse Theme Index" as the subject of the email, or

via postal mail to: Solactive AG
Platz der Einheit 1
60327 Frankfurt am Main
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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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