

Market Consultation Several Solactive indices

06 May 2022

Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing its Index Methodology of the following Indices (the ‘Affected Indices’):

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| INDEX NAME | RIC | ISIN |
| Solactive China Biotech Index NTR | .SOLCBTN | DE000SLA7273 |
| Solactive China Biotech Index PR | .SOLCBTP | DE000SLA7265 |
| Solactive China Biotech Index TR | .SOLCBTT | DE000SLA7281 |
| Solactive China Biotech v2 USD Index NTR | .SOLCBTUN | DE000SL0DGS7 |
| Solactive China Biotech v2 USD Index PR | .SOLCBTUP | DE000SL0DGR9 |
| Solactive China Biotech v2 USD Index GTR | .SOLCBTUT | DE000SL0D0D4 |
| Solactive China Cloud Computing Index NTR | .SOLCCCN | DE000SLA7240 |
| Solactive China Cloud Computing Index PR | .SOLCCCP | DE000SLA7232 |
| Solactive China Cloud Computing Index TR | .SOLCCCT | DE000SLA7257 |
| Solactive China Cloud Computing v2 USD Index NTR | .SOLCCCUN | DE000SL0D0F9 |
| Solactive China Cloud Computing v2 USD Index PR | .SOLCCCUP | DE000SL0D0E2 |
| Solactive China Cloud Computing v2 USD Index GTR | .SOLCCCUT | DE000SL0D0G7 |
| Solactive China Consumer Brand Index NTR | .SOLCCBIN | DE000SLA9KG0 |
| Solactive China Consumer Brand Index PR | .SOLCCBIP | DE000SLA9KF2 |
| Solactive China Consumer Brand Index TR | .SOLCCBIT | DE000SLA9KH8 |

Rationale for Proposed Change

Solactive AG is constantly reviewing its indices and the approach of their index calculation. In order to harmonize the applied calculation methodologies, Solactive AG has decided to propose the methodology changes below for the Affected Indices. This will ensure a streamlining of the index calculation logics.

Proposed Changes to the Index Guideline

The Affected Indices are currently calculated using the formula of a **Standard Index** as defined in section 1.2.1 of the **Equity Index Methodology** available on the Solactive website: **<https://www.solactive.com/documents/>**

The proposed changes refer to the index calculation itself and the corporate action adjustment (section 2.1.1.1 and following sections of the **Equity Index Methodology** referring to the **Standard Index**).

The intention is to amend the calculation formula for the Affected Indices to the **Divisor Index** logic as defined in section 1.2.2 of the **Equity Index Methodology** (the index calculation itself and the corporate action adjustment are to be changed as referred to in section 2.1.1.2 and following sections).

To illustrate the change, the calculation formula will change from:

To

Further definition of the information on the Symbols included in the above formulas are available in the **Equity Index Methodology** on the pages 4 and 5.

As a result, all relevant paragraphs which refer to the calculation of the Affected Indices and, if applicable to the rebalance specific procedure will be amended to comply with the **Divisor Index** standards.

Feedback on the proposed change

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 change to the Methodology of the Affected 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 May 20, 2022 (cob).

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation Several Solactive 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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