

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'):

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:

$$Index_t = \sum_{i=1}^n x_{i,t} * p_{i,t} * f_{i,t}$$

To

$$Index_t = \frac{\sum_{i=1}^n S_{i,t} * p_{i,t} * f_{i,t} * WCF_{i,t} * FFF_{i,t}}{D_t}$$

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.

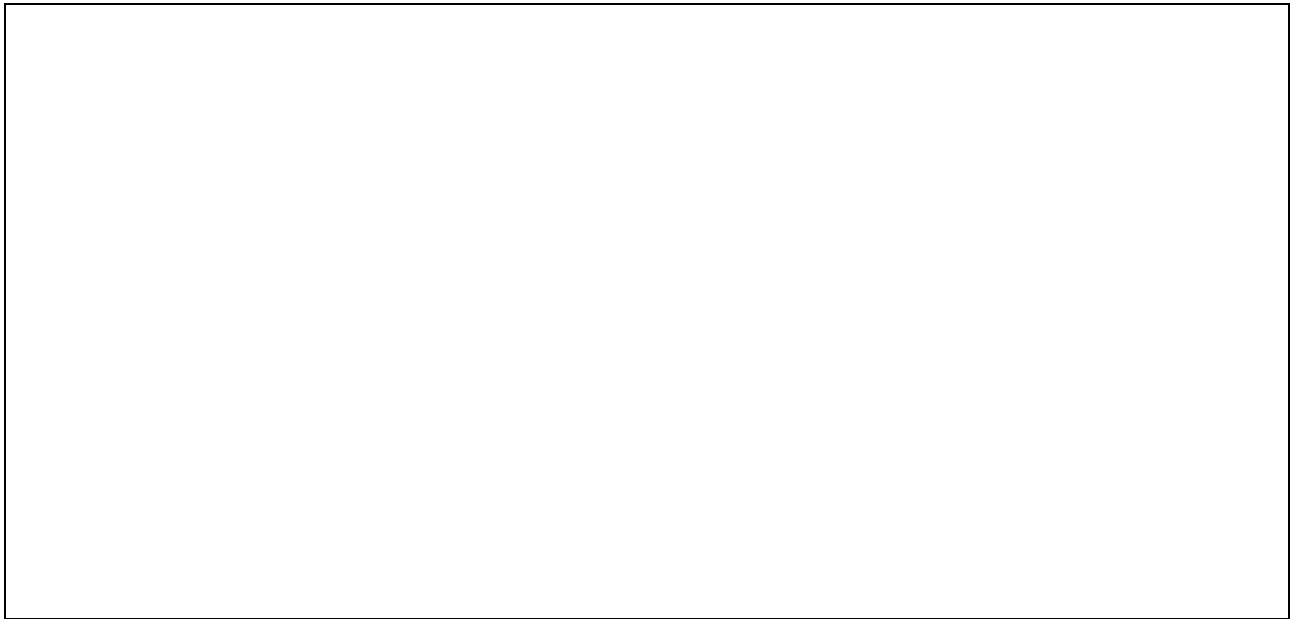
As a result, all relevant paragraphs which refer to the calculation of the Affected Indices and, if applicable to the rebalance specific procedure will be amended to comply with the Divisor Index standards.

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.



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, specifying "Market Consultation Several Solactive Indices" 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.



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