

Market Consultation Several Solactive indices

01 July 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** |
| Solactive AgTech and Food Innovation Index  Solactive AgTech and Food Innovation Index GTR  Solactive AgTech and Food Innovation Index PR  Solactive AgTech and Food Innovation v2 Index PR  Solactive AgTech and Food Innovation v2 Index GTR  Solactive AgTech and Food Innovation v2 Index  Solactive Solar Index  Solactive Solar Index GTR  Solactive Solar Index PR  Solactive Solar v2 Index  Solactive Solar v2 Index GTR  Solactive Solar v2 Index PR  Solactive Wind Energy Index  Solactive Wind Energy Index GTR  Solactive Wind Energy Index PR  Solactive Wind Energy v2 Index  Solactive Wind Energy v2 Index GTR  Solactive Wind Energy v2 Index PR  Solactive Global Hydrogen Index  Solactive Global Hydrogen Index GTR  Solactive Global Hydrogen Index PR  Solactive Global Hydrogen v2 Index PR  Solactive Global Hydrogen v2 Index GTR  Solactive Global Hydrogen v2 Index | .SOLKROP  .SOLKROPT  .SOLKROPP  .SOKROP2P  .SOKROP2T  .SOLKROP2  .SOLRAYS  .SOLRAYST  .SOLRAYSP  .SOLRAYS2  .SORAYS2T  .SORAYS2P  .SOLWNDY  .SOLWNDYT  .SOLWNDYP  .SOLWNDY2  .SOWNDY2T  .SOWNDY2P  .SOLGHYD  .SOLGHYDT  .SOLGHYDP  .SOGHYD2P  .SOGHYD2T  .SOLGHYD2 | DE000SL0DNX3  DE000SL0DNY1  DE000SL0DNW5  DE000SL0D1X0  DE000SL0D1Z5  DE000SL0D1Y8  DE000SL0EBF3  DE000SL0EBG1  DE000SL0EBE6  DE000SL0D1S0  DE000SL0D1T8  DE000SL0D1R2  DE000SL0EBJ5  DE000SL0EBK3  DE000SL0EBH9  DE000SL0D1L5  DE000SL0D1M3  DE000SL0D1K7  DE000SL0DNU9  DE000SL0DNV7  DE000SL0DNT1  DE000SL0D1N1  DE000SL0D1Q4  DE000SL0D1P6 |

**Rationale for the Market Consultation**

The rationale for the changes made to the rebalance date and adjustment date for the aforementioned indices are as follows. The new rebalance date and adjustment date will now take place on the last business day of the respective months in which the rebalances/adjustments are set to take place. For all 4 index families above the adjustments to the rebalance date and adjustment date will simplify the rebalancing period and will result in fewer disruptions to these dates. Moreover, the indices above will also introduce a fixing date for shares 10 business days before the rebalance date or adjustment date. The introduction of a fixing date for these indices serves to combat ever-increasing market volatility over the past calendar year and will continue to serve to temper the effects of market volatility within the selection process and rebalancing/adjustment periods.

**Proposed Changes to the Index Guideline**

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

**Section 3.1 Ordinary Rebalance**

**From (old version):**

**[…]**

This is carried out by implementing the shares as determined on the SELECTION DAY based on the weights calculated on the SELECTION DAY.

**To (new version):**

This is carried out by implementing the shares as determined on the SELECTION DAY based on the weights calculated on the FIXING DAY.

**Section 6. Definitions**

**From (old version):**

[…]

“Adjustment Day” means each day that occurs on the second Friday in February and August. If that day is not a Trading Day or Calculation Day the Adjustment Day will be the immediately following Trading Day.

[…]

“Rebalance Day” is the 2nd Friday in May and November. If that day is not a Trading Day or Calculation Day the Rebalance Day will be the immediately following Trading Day.

[…]

**To (new version):**

[…]

“Adjustment Day” is the last BUSINESS DAY in February and August. If that day is not a Trading Day or Calculation Day the Adjustment Day will be the immediately following Trading Day.

[…]

“Rebalance Day” is the last BUSINESS DAY in May and November. If that day is not a Trading Day or Calculation Day the Rebalance Day will be the immediately following Trading Day.

[…]

**“FIXING DAY”** is 10 BUSINESS DAYS before the REBALANCE DAY or ADJUSTMENT DAY, disregarding any potential change of the Rebalance Day or Adjustment Day. If that day is not a Calculation Day, the Fixing Day will be the previous Calculation 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 aforementioned 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 08.07.2022(cob).

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 14.07.2022.

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**

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.



# Contact

Solactive AG

German Index Engineering

Platz der Einheit 1

60327 Frankfurt am Main

Germany

Tel.: +49 (0) 69 719 160 00

Fax: +49 (0) 69 719 160 25

Email: [info@solactive.com](mailto:info@solactive.com)

Website: [www.solactive.com](http://www.solactive.com)

© Solactive AG