

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
	.SOLKROP	DE000SLODNX3
Solactive AgTech and Food Innovation Index	.SOLKROPT	DE000SLODNY1
Solactive AgTech and Food Innovation Index GTR	.SOLKROPP	DE000SLODNW5
Solactive AgTech and Food Innovation Index PR	.SOKROP2P	DE000SLOD1X0
Solactive AgTech and Food Innovation v2 Index PR	.SOKROP2T	DE000SLOD1Z5
Solactive AgTech and Food Innovation v2 Index GTR	.SOLKROP2	DE000SLOD1Y8
Solactive AgTech and Food Innovation v2 Index	.SOLRAYS	DE000SLOEBF3
Solactive Solar Index	.SOLRAYST	DE000SLOEBG1
Solactive Solar Index GTR	.SOLRAYSP	DE000SLOEBE6
Solactive Solar Index PR	.SOLRAYS2	DE000SLOD1S0
Solactive Solar v2 Index	.SORAYS2T	DE000SLOD1T8
Solactive Solar v2 Index GTR	.SORAYS2P	DE000SLOD1R2
Solactive Solar v2 Index PR	.SOLWNDY	DE000SLOEBJ5
Solactive Wind Energy Index	.SOLWNDYT	DE000SLOEBK3
Solactive Wind Energy Index GTR	.SOLWNDYP	DE000SLOEBH9
Solactive Wind Energy Index PR	.SOLWNDY2	DE000SLOD1L5
Solactive Wind Energy v2 Index	.SOWNDY2T	DE000SLOD1M3
Solactive Wind Energy v2 Index GTR	.SOWNDY2P	DE000SLOD1K7
Solactive Wind Energy v2 Index PR	.SOLGHYD	DE000SLODNU9
Solactive Global Hydrogen Index	.SOLGHYDT	DE000SLODNV7
Solactive Global Hydrogen Index GTR	.SOLGHYDP	DE000SLODNT1
Solactive Global Hydrogen Index PR	.SOGHYD2P	DE000SLOD1N1
Solactive Global Hydrogen v2 Index PR	.SOGHYD2T	DE000SLOD1Q4
Solactive Global Hydrogen v2 Index GTR	.SOLGHYD2	DE000SLOD1P6
Solactive Global Hydrogen v2 Index		



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.

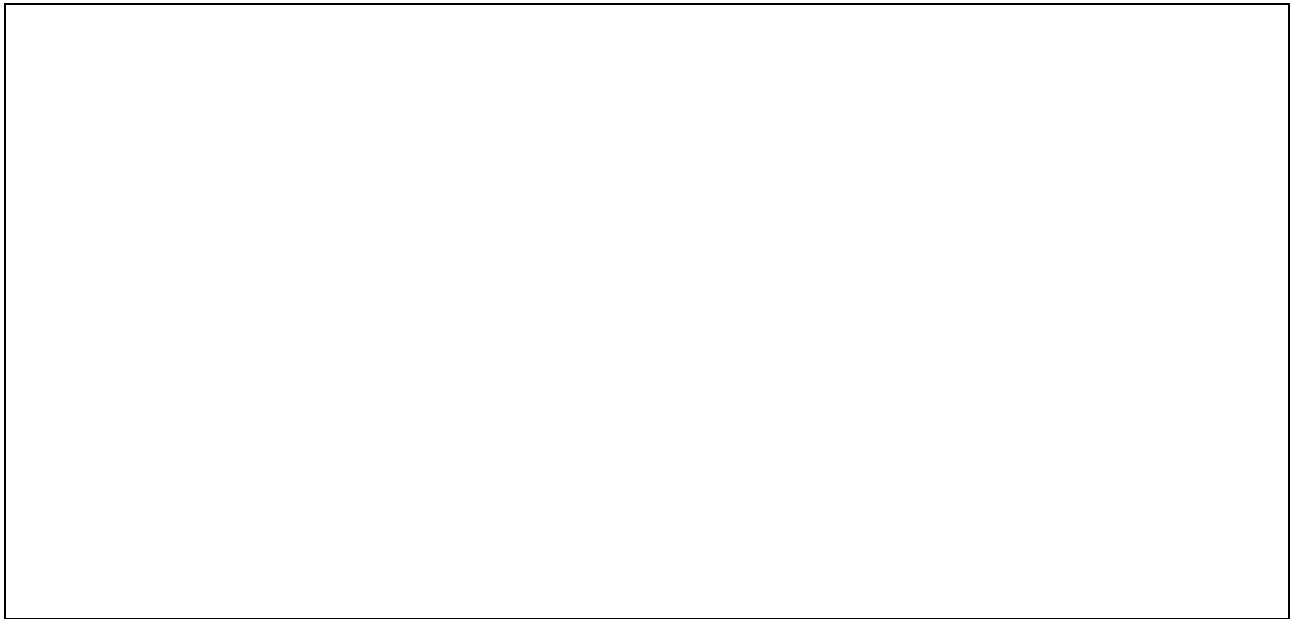
[...]

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, specifying "Market Consultation Several Solactive Indices" as the subject of the email, or

via postal mail to: Solactive AG
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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.

