

MARKET CONSULTATION SOLACTIVE THEMATIC GROWTH INDEX

20 January 2023



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'):

NAME	RIC	ISIN
Solactive Thematic Growth Index	.SOLGXTG	DE000SLA9LH6
Solactive Thematic Growth Index NTR	.SOLGXTGN	DE000SLA9LG8
Solactive Thematic Growth Index PR	.SOLGXTGP	DE000SLA9LF0

Rationale for Proposed Changes

Solactive AG proposes to change the Weighting procedure in Section 2.3 to an Equal Weighting scheme. The rationale for this proposition is the circumstance that, even though originally intended to overweight ETF-Sectors with the highest sales growth, due to the low base effect some index components received a weight and concentration in the index composition which might not be justified with regards to the actual growth within the reflected ETF-Sector.

The proposed change of the weighting procedure to an Equal Weighting scheme would dampen out the above mentioned influence of outliers in terms of sales growth within the composition of the underlying ETFs on their concentration in the Affected Indices.

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):

From (old version):

Section 2.3. WEIGHTING OF THE INDEX COMPONENTS

On each SELECTION DAY each INDEX COMPONENT is assigned a weight according to the rules outlined below:

1. Each of the Eligible ETFs as defined in Section 2.2 receive a starting weight of 7.5%.
2. ETFs that rank in the top half of the Eligible ETFs according to step 1 by Sales Growth (rounded down in case of an odd number), receive an additional weight of 7.5%.
3. The eligible ETF ranked highest by Sales Growth receives an additional weight of 7.5%



4. Remaining weights are distributed evenly among the eligible ETFs determined in step 1. If an ETF has a weight higher than 25%, the excess weight above 25% will be distributed evenly among the remaining ETFs that have a weight less than 25%. For clarification, if the application of steps 1. – 3. results in an aggregate weight of above 100%, the excessive weight gets equally subtracted among the eligible ETFs determined in step 1.

To (new version):

Section 2.3. WEIGHTING OF THE INDEX COMPONENTS

On each SELECTION DAY each INDEX COMPONENT is assigned an equal weight.



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 THEMATIC GROWTH 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 February 2nd, 2023 (cob).

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on February 9th, 2023.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation SOLACTIVE THEMATIC GROWTH INDEX"

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.

CONTACT

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