

# MARKET CONSULTATION- SEVERAL SOLACTIVE INDICES

17 April 2023



## 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 China Biotech Innovation Index PR	.SOLCHBP	DE000SLOBGP7
Solactive China Biotech Innovation Index NTR	.SOLCHB	DE000SLOBGQ5
Solactive China Biotech Innovation Index TR	.SOLCHBT	DE000SLOBGR3
Solactive Global Clean Water Industry Index PR	.SOLAQWAP	DE000SLOCZH2
Solactive Global Clean Water Industry Index GTR	.SOLAQWAT	DE000SLOCZJ8
Solactive Global Clean Water Industry Index NTR	.SOLAQWA	DE000SLOCZH2
Solactive AgTech and Food Innovation Index PR	.SOLKROPP	DE000SLODNW5
Solactive AgTech and Food Innovation Index	.SOLKROP	DE000SLODNX3
Solactive AgTech and Food Innovation Index GTR	.SOLKROPT	DE000SLODNY1
Solactive Global Hydrogen Index PR	.SOLGHYDP	DE000SLODNT1
Solactive Global Hydrogen Index	.SOLGHYD	DE000SLODNU9
Solactive Global Hydrogen Index GTR	.SOLGHYDT	DE000SLODNV7
Solactive Blockchain Index PR	.SOLBKCHP	DE000SLODNQ7
Solactive Blockchain Index	.SOLBKCH	DE000SLODNR5
Solactive Blockchain Index GTR	.SOLBKCHT	DE000SLODNS3
Solactive Guru Index (Price)	.GURUP	DE000SLA1HF5
Solactive Guru Index	.GURU	DE000SLA0HF7
Solactive Solar Index PR	.SOLRAYSP	DE000SLOEBE6
Solactive Solar Index	.SOLRAYS	DE000SLOEBF3
Solactive Solar Index GTR	.SOLRAYST	DE000SLOEBG1
Solactive Wind Energy Index PR	.SOLWNDYP	DE000SLOEBH9
Solactive Wind Energy Index	.SOLWNDY	DE000SLOEBJ5
Solactive Wind Energy Index GTR	.SOLWNDYT	DE000SLOEBK3
Solactive Global Uranium & Nuclear Components Total Return Index	.SOLURANT	DE000SLA4825



Solactive Global Lithium v2 Index	.SOLLIT2	DE000SLOCGT7
Solactive Global Lithium v2 Index PR	.SOLLIT2P	DE000SOLLIT2P
Solactive Global Lithium v2 Index TR	.SOLLIT2T	DE000SOLLIT2T
Solactive Global Lithium Index	.SOLLIT	DE000A1EY8J4
Solactive Global Lithium (EUR) Index	.SOLLITE	DE000SLA0LE2
Solactive Social Media Total Return Index	.SOCL	DE000SLA1SM8
Solactive Global Copper Miners Total Return Index	.SOLGLOC0	DE000A1DKEA1
Solactive Global Silver Miners Total Return Index	.SOLGLOSI	DE000A1DKEB9
Solactive Global Gold Explorers & Developers Total Return Index	.SOLGOEX	DE000SLA2PP5
Solactive Global Copper Miners Total Return v2 Index	.SOLGLOCM	DE000SLOD125
Solactive Global Clean Water Industry v2 Index PR	.SOAQWAP2	DE000SLOCZR1
Solactive Global Clean Water Industry v2 Index NTR	.SOAQWA2	DE000SLOCZS9
Solactive Global Clean Water Industry v2 Index GTR	.SOAQWAT2	DE000SLOCZT7
Solactive AgTech and Food Innovation v2 Index	.SOLKROP2	DE000SLOD1Y8
Solactive AgTech and Food Innovation v2 Index GTR	.SOKROP2T	DE000SLOD1Z5
Solactive AgTech and Food Innovation v2 Index PR	.SOKROP2P	DE000SLOD1X0
Solactive Blockchain v2 Index	.SOLBKCH2	DE000SLOD1V4
Solactive Blockchain v2 Index	.SOBKCH2T	DE000SLOD1W2
Solactive Blockchain v2 Index	.SOBKCH2P	DE000SLOD1U6
Solactive Solar v2 Index	.SOLRAYS2	DE000SLOD1S0
Solactive Solar v2 Index GTR	.SORAYS2T	DE000SLOD1T8
Solactive Solar v2 Index PR	.SORAYS2P	DE000SLOD1R2
Solactive Wind Energy v2 Index	.SOLWNDY2	DE000SLOD1L5
Solactive Wind Energy v2 Index GTR	.SOWNDY2T	DE000SLOD1M3
Solactive Wind Energy v2 Index PR	.SOWNDY2P	DE000SLOD1K7
Solactive Global Hydrogen v2 Index	.SOLGHYD2	DE000SLOD1P6
Solactive Global Hydrogen v2 Index GTR	.SOGHYD2T	DE000SLOD1Q4
Solactive Global Hydrogen v2 Index PR	.SOGHYD2P	DE000SLOD1N1
Solactive Global Silver Miners Total Return v2 Index	.SOLGLOSM	DE000SLOEWD4



Solactive Global Uranium & Nuclear Components Total Return v2 Index	.SOLURAN2	DE000SLOEWE2
Solactive Disruptive Materials v2 Index	.SOLDMAT2	DE000SLOEW69
Solactive Disruptive Materials v2 Index GTR	.SODMAT2T	DE000SLOEW77
Solactive Disruptive Materials v2 Index NTR	.SODMAT2N	DE000SLOEW85
Solactive Disruptive Materials v2 Index PR	.SODMAT2P	DE000SLOEW51
Solactive Disruptive Materials Index	.SOLDMAT	DE000SLOEWY0
Solactive Disruptive Materials Index GTR	.SOLDMATT	DE000SLOEWZ7
Solactive Disruptive Materials Index NTR	.SOLDMATN	DE000SLOEW02
Solactive Disruptive Materials Index PR	.SOLDMATP	DE000SLOEWX2
Solactive Green Building Index NTR	.SOLGRNRN	DE000SLOFAS5
Solactive Green Building Index GTR	.SOLGRNRT	DE000SLOFAT3
Solactive Green Building Index CNTR	.SOLGRNR	DE000SLOFAU1
Solactive Green Building Index PR	.SOLGRNRP	DE000SLOFAR7

### Rationale for the Market Consultation

Solactive has determined that the removal of the “trading day” exemption from the “REBALANCE DAY” and “ADJUSTMENT DAY” definitions found in section 6 of the guidelines for the indices will ensure the smooth execution of rebalances and adjustments in future rebalance periods. By accounting for only calculation days/index holidays, the rebalance periods of the indices will only be affected by holidays on the NYSE/NASDAQ exchanges. Thus, avoiding delays resulting from trading holidays on global exchanges.

### Proposed Change to the Index Guideline

The following Methodology change is proposed in the following point of the Index Guideline *Chapter 6*. DEFINITIONS (ordered in accordance with the numbering of the affected sections):

*From:*

CHAPTER 6. DEFINITIONS

(...)

“ADJUSTMENT DAY” is the second Friday in February and August. If that day is not a TRADING DAY or CALCULATION DAY the REBALANCE DAY will be the immediately following TRADING DAY.



(...)

"REBALANCE DAY" is the second 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:*

#### CHAPTER 6. DEFINITIONS

(...)

"ADJUSTMENT DAY" is the second Friday in February and August. If that day is not a CALCULATION DAY the REBALANCE DAY will be the immediately following CALCULATION DAY.

(...)

"REBALANCE DAY" is the second Friday in May and November. If that day is not a CALCULATION DAY the REBALANCE DAY will be the immediately following 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



## Market Consultation- Several Solactive Indices

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until May 1<sup>st</sup>, 2023

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on May 15<sup>th</sup>, 2023.

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)

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