

Market Consultation several Solactive indices, change of calculation methodology from Guru to Standard Logic

26 May 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’):

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| --- | --- | --- |
| Index Name | RIC | ISIN |
| European Climate Change ESG GTR | .ECCEGTR | DE000SLA1G14 |
| European Climate Change ESG NTR | .ECCENTR | DE000SLA1G22 |
| European Climate Change ESG | .SOLECCE | DE000SLA1G06 |
| Solactive BrandFinance European Leaders Select 30 Index | .SOBFELSG | DE000SLA2KU6 |
| Solactive BrandFinance European Leaders Select 30 Net Index | .SOBFELSN | DE000SLA2KT8 |
| Solactive BrandFinance® European Leaders Select 30 Index | .SOBFELSP | DE000SLA2KS0 |
| Solactive Sustainable Development Goals World SEK Index | .SOGOALSK | DE000SLA3NX2 |
| Solactive Sustainable Development Goals World RC 8 EUR Index | .SOGOALWE | DE000SLA2M49 |
| Solactive BrandFinance European Leaders Select 30 Gross Index | .SOBFELLG | DE000SLA2BV3 |
| Solactive BrandFinance Leaders Low Risk 30 Index | .SOBFELLN | DE000SLA2BU5 |
| Solactive BrandFinance Leaders Low Risk 30 Index | .SOBFELLP | DE000SLA2BS9 |
| Solactive Eurozone Exporters Gross Index | .SOLEUEXPG | DESOLEUEXPG1 |
| Solactive France 40 Equal Weight Index GTR | .SOLFEWG | DE000SL0BA19 |
| Solactive US Deep Value Select 50 Gross Total Return Index | .SOLUDVSG | DE000SLA3J84 |
| Solactive US Deep Value Select 50 Index | .SOLUDVSN | DE000SLA3J76 |
| Solactive US Deep Value Select 50 Index | .SOLUDVSP | DE000SLA3J68 |
| Solactive Deep Value World MV Index | .SOLWDEEP | DE000SLA2Y86 |
| Solactive Deep Value World MV GTR Index | .SOLWDVG | DE000SLA2ZA6 |
| Solactive Deep Value World MV NTR Index | .SOLWDVN | DE000SLA2Y94 |

**Rationale for the Market Consultation**

Solactive proposes to alter the calculation logic of the Indices, replacing the “Guru” calculation logic as defined in the current Indices’ guidelines with the Solactive Standard Logic defined in the Solactive Equity Index Methodology (available under https://www.solactive.com/documents/).

The transition would maintain the constituents and weights of the Indices on the effective date of the transition. From the transition day forward the calculation logic and corporate action treatments would be defined by the Equity Index Methodology, and will not retain any features of the Guru pricing and reinvestment logic. The Indices Composition logic, Scope and Investment objectives remain unchanged.

New Guidelines for each Index family will be uploaded on Solactive’s website on the effective date of the transition.

**Proposed Changes to the Index Guideline**

For all Indices, the entire guideline will be removed and replaced with a new version based on Solactive Standard guideline.

**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;

European Climate Change ESG

Solactive BrandFinance European Leaders Select 30 Index

Solactive Sustainable Development Goals World SEK Index

Solactive Sustainable Development Goals World RC 8 EUR Index

Solactive BrandFinance Leaders Low Risk 30 Index

Solactive Eurozone Exporters Gross Index

Solactive France 40 Equal Weight Index

Solactive US Deep Value Select 50 Index

Solactive Deep Value World MV Index

and welcomes any feedback on how this may affect and/or improve their use of Solactive indices.

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**Consultation Procedure**

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until 1 June 2023 (cob)

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

|  |  |  |
| --- | --- | --- |
| Effective Transition Date | Indices | RIC |
| 2023-06-05 | Solactive BrandFinance® European Leaders Select 30 Index | .SOBFELSP |
| 2023-06-12 | Solactive Sustainable Development Goals World SEK Index | .SOGOALSK |
| 2023-06-12 | Solactive Sustainable Development Goals World EUR Index | .SOGOALWE |
| 2023-06-19 | Solactive US Deep Value Select 50 Index | .SOLUDVSP |
| 2023-06-19 | Solactive Deep Value World MV PR Index | .SOLWDEEP |
| 2023-06-19 | Solactive Eurozone Exporters Gross Index | .SOLEUEXPG |
| 2023-06-26 | European Climate Change ESG | .SOLECCE |
| 2023-06-26 | Solactive BrandFinance® European Leaders Low risk 30 Index | .SOBFELLP |
| 2023-06-26 | Solactive France 40 Equal Weight Index GTR | .SOLFEWG |

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation** SEVERAL SOLACTIVE INDICES, CHANGE OF CALCULATION METHODOLOGY FROM GURU TO STANDARD” as the subject of the email, or

via postal mail to: **Solactive AG**

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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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