

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'):

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	.SOLEUEXP	DESOLEUEXP
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

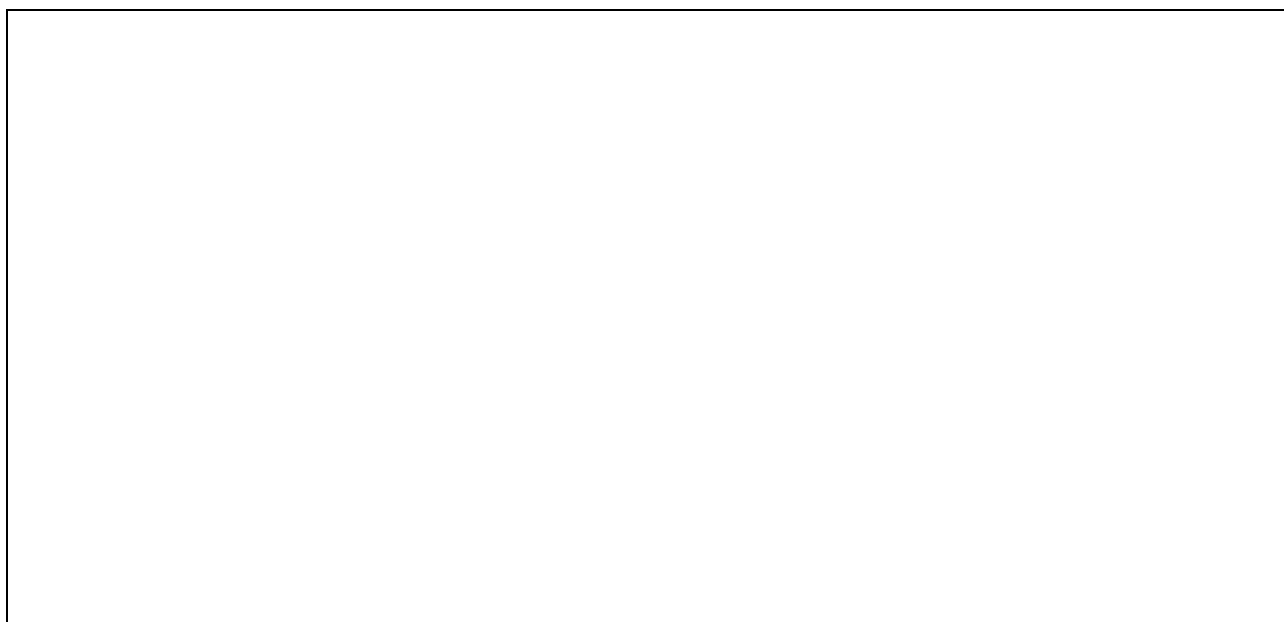
If you would like to share your thoughts with Solactive, please use this consultation form and provide us with your personal details and those of your organization.

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.



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	.SOLEUEXP
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, specifying "Market Consultation SEVERAL SOLACTIVE INDICES, CHANGE OF CALCULATION METHODOLOGY FROM GURU TO STANDARD" as the subject of the email, or

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



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

Website: www.solactive.com

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