

MARKET CONSULTATION
SOLACTIVE EQUILEAP GLOBAL
GENDER EQUALITY 100
LEADERS INDEX –
IMPLEMENTATION OF
EXTRAORDINARY REBALANCE

30 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 Index (the 'Index'):

NAME	RIC	ISIN
Solactive Equileap Global Gender Equality 100 Leaders Price Return Index	.SOLGGEPR	DE000SLA3SX1
Solactive Equileap Global Gender Equality 100 Leaders Net Total Return Index	.SOLGGENR	DE000SLA3S00
Solactive Equileap Global Gender Equality 100 Leaders Gross Total Return Index	.SOLGGEGR	DE000SLA3S18

Rationale for the Market Consultation

The Index provides exposure to companies which have demonstrated a commitment to gender diversity as part of their corporate responsibility strategy and have not been involved in certain controversial activities, defined in in section 2.2 of the guideline. Given the gender equality theme is part of the Governance pillar of the ESG score, which is already strong in the Index, Solactive is suggesting to enhance the index methodology with an additional, monthly screen for breaches in the Norm-Based Research filter. This will strengthen the sustainability profile of the index. The filter will be applied within an extraordinary rebalancing process, replacing companies involved in controversial activities based on ISS ESG Norm-Based Research data on the last calculation day of each month. The replacement will follow the same procedure as on review days, already defined in the guideline.

Proposed Change to the Index Guideline

The following Methodology change is proposed in the following point of the Index Guideline:

3.2. EXTRAORDINARY REBALANCE

Current:

The INDEX is not rebalanced extraordinarily.

Proposed:

In addition to the ordinary rebalance, the INDEX is also rebalanced extraordinarily. These adjustments take place outside the rebalancing schedule and follow different rules than the ordinary rebalances. The extraordinary rebalance is triggered by the mechanism described below:



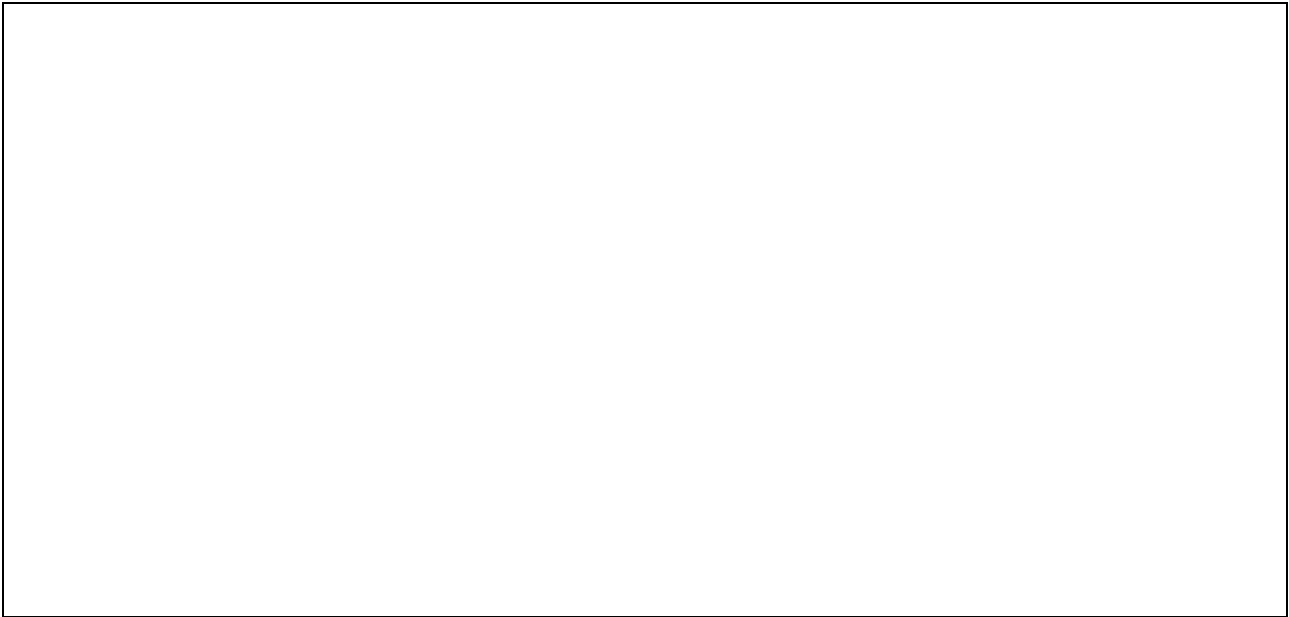
An extraordinary replacement of an INDEX COMPONENT takes place if such INDEX COMPONENT breaches one of the criteria in the Category "Norm-based Research" as outlined in Section 2.2. SOLACTIVE will carry out such replacement after the close on the last CALCULATION DAY of the month if it is informed by the ESG DATA PROVIDER about the breach at least ten CALCULATION DAYS before the last CALCULATION Day of the month. If such information is delivered later than that, the replacement of the INDEX COMPONENT will take place on the last CALCULATION DAY of the subsequent month. In any of these cases, the weight of the INDEX COMPONENT in question will be distributed, following the same procedure as on REVIEW DAYS.

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 Equileap Global Gender Equality 100 Leaders 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 2023-06-14 (cob).

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2023-07-01.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive Equileap Global Gender Equality 100 Leaders Index – Implementation of Extraordinary Rebalance" 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

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