

Market Consultation | Julius Baer Next Generation Indices | Guideline Change

26 January 2024

**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:

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| **Name** | **RIC** | **ISIN** |
| Julius Baer Next Generation Future Cities Index PR | .JBNGFCP | DE000SL0CJX3 |
| Julius Baer Next Generation Future Cities Index TR | .JBNGFCT | DE000SL0CJZ8 |
| Julius Baer Next Generation Future Cities Index NTR | .JBNGFCN | DE000SL0CJY1 |
| Julius Baer Next Generation Cloud Computing And AI Index PR | .JBNGCCP | DE000SL0B3X8 |
| Julius Baer Next Generation Cloud Computing And AI Index NTR | .JBNGCCN | DE000SL0CJS3 |
| Julius Baer Next Generation Cloud Computing And AI Index TR | .JBNGCCT | DE000SL0CJT1 |
| Julius Baer Next Generation Extended Longevity Index PR | .JBNGELP | DE000SL0DY50 |
| Julius Baer Next Generation Extended Longevity Index NTR | .JBNGELN | DE000SL0DY68 |
| Julius Baer Next Generation Extended Longevity Index TR | .JBNGELT | DE000SL0DY76 |
| Julius Baer Next Generation Genomics Index PR | .JBNGGNP | DE000SL0CJ35 |
| Julius Baer Next Generation Genomics Index NTR | .JBNGGNN | DE000SL0CJ43 |
| Julius Baer Next Generation Genomics Index TR | .JBNGGNT | DE000SL0CJ50 |
| Julius Baer Next Generation Circular Economy Index PR | .JBNGCRP | DE000SL0DYW2 |
| Julius Baer Next Generation Circular Economy Index NTR | .JBNGCRN | DE000SL0DYX0 |
| Julius Baer Next Generation Circular Economy Index TR | .JBNGCRN | DE000SL0DYY8 |

**Rationale for the Market Consultation**

The Indices are thematic strategies that provide the trend of different themes: Future Cities, Cloud Computing, Extended Longevity, Genomics and Circular Economy . The underlying thematic universes have expanded significantly since the launch of the Indices and the definition of the number of constituents. Therefore, it is not possible to ensure the necessary diversification of the Indices as the concentration in certain sub-segments is too high. Hence, the expansion of the constituents is considered as a needed improvement to the Indices. Increasing the number of constituents would enable to fully capture the theme and represent the thematic universe in the Indices.

**Proposed Change to the Index Guideline**

The following Methodology changes are proposed in the following point of the Index Guideline (ordered in accordance with the numbering of the affected sections)]:

Proposed methodology change involves **increasing the number of constituents** in indices listed above. This adjustment aims to better reflect the shifts in their respective industries.

**JB Next Generation Circular Economy Index**

*Changed to:*

“The 25 highest ranking stocks are selected for the final INDEX”

**JB Next Generation Cloud Computing & AI Index**

*Changed to:*

“The 25 highest ranking stocks are selected for the final INDEX”

**JB NEXT GENERATION EXTENDED LONGEVITY INDEX**

*Changed to:*

“The 25 highest ranking stocks are selected for the final INDEX”

**JB Next Generation Future Cities Index**

*Changed to:*

“The 30 highest ranking stocks are selected for the final INDEX”

**JB NEXT GENERATION GENOMICS INDEX**

*Changed to:*

“The 30 highest ranking stocks are selected for the final INDEX”

**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 Indices 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 *2024-02-09.*

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2024-02-23].

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying **“MARKET CONSULTATION | JULIUS BAER NEXT GENERATION INDICES | GUIDELINE CHANGE”** 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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