

MARKET CONSULTATION NORDIC AND SWEDEN INDEX FAMILIES

26 February 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:

NAME	RIC	ISIN
Solactive ISS ESG Screened Paris Aligned Norway Index TR	.SSPABNWT	DE000SL0DX10
Solactive ISS ESG Screened Paris Aligned Norway Index PR	.SSPABNWP	DE000SL0DXZ7
Solactive ISS ESG Screened Paris Aligned Norway Index NTR	.SSPABNWN	DE000SL0DX02
Solactive Norway Investable Market Index TR	.SOLNWIMT	DE000SL0DXV6
Solactive Norway Investable Market Index PR	.SOLNWIMP	DE000SL0C4J4
Solactive Norway Investable Market Index NTR	.SOLNWIMN	DE000SL0DXU8
Solactive ISS ESG Screened Paris Aligned Nordic Index TR	.SSPABNOT	DE000SL0DXY0
Solactive ISS ESG Screened Paris Aligned Nordic Index PR	.SSPABNOP	DE000SL0DXW4
Solactive ISS ESG Screened Paris Aligned Nordic Index NTR	.SSPABNON	DE000SL0DXX2
Solactive Nordic Investable Market Index TR	.SOLNOIMT	DE000SL0C3M0
Solactive Nordic Investable Market Index PR	.SOLNOIMP	DE000SL0C3K4
Solactive Nordic Investable Market Index NTR	.SOLNOIMN	DE000SL0C3L2
Solactive ISS ESG Screened Sweden Small Cap Tradable Index TR	.SESGSSTT	DE000SLA9KT3
Solactive ISS ESG Screened Sweden Small Cap Tradable Index PR	.SESGSSTP	DE000SLA9KR7
Solactive ISS ESG Screened Sweden Small Cap Tradable Index NTR	.SESGSSTN	DE000SLA9KS5
Solactive ISS ESG Screened Sweden 100 Tradable Index TR	.SESGSETT	DE000SLA9KM8
Solactive ISS ESG Screened Sweden 100 Tradable Index PR	.SESGSETP	DE000SLA9KK2
Solactive ISS ESG Screened Sweden 100 Tradable Index NTR	.SESGSETN	DE000SLA9KLO
Solactive ISS ESG Screened Sweden All Cap Index TR	.SESGSACT	DE000SLA9KQ9



Solactive ISS ESG Screened Sweden All Cap Index PR	.SESGSACP	DE000SLA9KN6
Solactive ISS ESG Screened Sweden All Cap Index NTR	.SESGSACN	DE000SLA9KP1
Solactive ISS ESG Screened Nordics All Cap Index TR	.SESGNACT	DE000SLOAVZ7
Solactive ISS ESG Screened Nordics All Cap Index PR	.SESGNACP	DE000SLOAVX2
Solactive ISS ESG Screened Nordics All Cap Index NTR	.SESGNACN	DE000SLOAVY0

Rationale for the Market Consultation

In order to follow standard market practice, Solactive plans to synchronize the selection and rebalancing dates of the above mentioned indices. The alignment of the dates will eliminate the time lag between the selection of the index benchmarks and the derived indices, resulting in a better and more consistent representation of the underlying markets.

Proposed Change to the Index Guideline

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

To address the identified inconsistencies, we propose adjusting the definitions of Selection Day and Rebalance Day. The adjustment will synchronize the rebalance dates of Sweden/Norway/Nordic Investable Market and PAB indices.

Solactive ISS ESG Screened Sweden Small Cap Tradable Index

From:

"REBALANCE DAY" is the close of the last Business Day in May and November. If this is not an Eligible Rebalancing Day, the Adjustment Day is moved to the next Eligible Rebalancing Day.

"SELECTION DAY" is 20 weekdays (Monday to Friday) before the scheduled REBALANCE DAY.

Solactive ISS ESG Screened Sweden 100 Tradable Index

From:

"REBALANCE DAY" is the close of the last Business Day in May and November. If this is not an Eligible Rebalancing Day, the Adjustment Day is moved to the next Eligible Rebalancing Day

"SELECTION DAY" is 20 weekdays (Monday to Friday) before the scheduled REBALANCE DAY.



Solactive ISS ESG Screened Sweden All Cap Index

From:

"REBALANCE DAY" is the close of the last Business Day in May and November. If this is not an Eligible Rebalancing Day, the Adjustment Day is moved to the next Eligible Rebalancing Day

"SELECTION DAY" is 20 weekdays (Monday to Friday) before the scheduled REBALANCE DAY.

Solactive ISS ESG Screened Nordics All Cap Index

From:

"SELECTION DAY" is 20 CALCULATION DAYS before the scheduled REBALANCE DAY.

Solactive ISS ESG Screened Paris Aligned Nordic Index

From:

"REBALANCE DAY" is 30 CALCULATION DAYS after the SELECTION DAY. If this is not a TRADING DAY, the REBALANCE DAY is moved to the next TRADING DAY.

"SELECTION DAY" is the first CALCULATION DAY in May and November.

Solactive ISS ESG Screened Paris Aligned Norway Index

From:

"REBALANCE DAY" is 30 CALCULATION DAYS after the SELECTION DAY. If this is not a TRADING DAY, the REBALANCE DAY is moved to the next TRADING DAY.

"SELECTION DAY" is the first CALCULATION DAY in May and November.

Solactive Nordic Investable Market Index

From:

"REBALANCE DAY" is 30 CALCULATION DAYS after the SELECTION DAY. If this day is not a TRADING DAY, the REBALANCE DAY is moved to the next TRADING DAY.

"SELECTION DAY" is the first CALCULATION DAY in May and November.

Solactive Norway Investable Market Index

From:



“REBALANCE DAY” is 30 CALCULATION DAYS after the SELECTION DAY. If this day is not a TRADING DAY, the REBALANCE DAY is moved to the next TRADING DAY.

“SELECTION DAY” is the first CALCULATION DAY in May and November.

Definitions of the indices listed above will be aligned to:

“SELECTION DAY” is 30 CALCULATION DAYS before the scheduled REBALANCE DAY.

“REBALANCE DAY” is the close of the last CALCULATION DAY in May and November. If this is not a TRADING DAY, the REBALANCE DAY is moved to the next TRADING 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 indices 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 *2024/03/11*.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *2024/03/25*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Nordic and Sweden Index Family" as the subject of the email, or via postal mail to:

Solactive AG
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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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