

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:

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| **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 | DE000SLA9KL0 |
| 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 | DE000SL0AVZ7 |
| Solactive ISS ESG Screened Nordics All Cap Index PR | .SESGNACP | DE000SL0AVX2 |
| Solactive ISS ESG Screened Nordics All Cap Index NTR | .SESGNACN | DE000SL0AVY0 |

**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.

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**Consultation Procedure**

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *2024/03/11.*

[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](mailto: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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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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