

# MARKET CONSULTATION- SEVERAL SOLACTIVE INDICES

21 March 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 (the 'Indices'):

NAME	RIC	ISIN
Solactive MLP Infrastructure Index	.MLPAMID	DE000SLA4HN3
Solactive MLP Infrastructure (Gross) Index	.MLPAMIDG	DE000SLOALT1
Solactive MLP Infrastructure Index (Price)	.MLPAMIDP	DE000SLA4HM5
Solactive Global Clean Water Industry v2 Index NTR	.SOAQWA2	DE000SLOCZS9
Solactive Global Clean Water Industry v2 Index PR	.SOAQWAP2	DE000SLOCZR1
Solactive Global Clean Water Industry v2 Index GTR	.SOAQWAT2	DE000SLOCZT7
Solactive Blockchain v2 Index PR	.SOBKCH2P	DE000SLOD1U6
Solactive Blockchain v2 Index GTR	.SOBKCH2T	DE000SLOD1W2
Solactive Social Media Total Return Index	.SOCL	DE000SLA1SM8
Solactive Disruptive Materials v2 Index NTR	.SODMAT2N	DE000SLOEW85
Solactive Disruptive Materials v2 Index PR	.SODMAT2P	DE000SLOEW51
Solactive Disruptive Materials v2 Index GTR	.SODMAT2T	DE000SLOEW77
Solactive Global Hydrogen v2 Index PR	.SOGHYD2P	DE000SLOD1N1
Solactive Global Hydrogen v2 Index GTR	.SOGHYD2T	DE000SLOD1Q4
Solactive AgTech and Food Innovation v2 Index PR	.SOKROP2P	DE000SLOD1X0
Solactive AgTech and Food Innovation v2 Index GTR	.SOKROP2T	DE000SLOD1Z5
Solactive Global Clean Water Industry Index NTR	.SOLAQWA	DE000SLOCZH2
Solactive Global Clean Water Industry Index PR	.SOLAQWAP	DE000SLOCZG4
Solactive Global Clean Water Industry Index GTR	.SOLAQWAT	DE000SLOCZJ8
Solactive Blockchain Index	.SOLBKCH	DE000SLODNR5
Solactive Blockchain v2 Index	.SOLBKCH2	DE000SLOD1V4
Solactive Blockchain Index PR	.SOLBKCHP	DE000SLODNQ7
Solactive Blockchain Index GTR	.SOLBKCHT	DE000SLODNS3
Solactive Disruptive Materials Index	.SOLDMAT	DE000SLOEWY0



Solactive Disruptive Materials v2 Index	.SOLDMAT2	DE000SLOEW69
Solactive Disruptive Materials Index NTR	.SOLDMATN	DE000SLOEW02
Solactive Disruptive Materials Index PR	.SOLDMATP	DE000SLOEWX2
Solactive Disruptive Materials Index GTR	.SOLDMATT	DE000SLOEWZ7
Solactive Autonomous & Electric Vehicles Index	.SOLDRIV	DE000SLA5MZ4
Solactive Autonomous & Electric Vehicles v2 Index	.SOLDRIV2	DE000SLOC7Z3
Solactive Autonomous & Electric Vehicles Index GTR	.SOLDRIVGTR	SOLDRIVGTR12
Solactive Autonomous & Electric Vehicles Index PR	.SOLDRIVPR	SOLDRIVPR123
Solactive E-commerce Index	.SOLEBIZ	DE000SLA63W6
Solactive E-commerce v2 Index	.SOLEBIZ2	DE000SLOC6J9
Solactive E-commerce Index (PR)	.SOLEBIZP	SOLEBIZP0000
Solactive E-commerce Index (TR)	.SOLEBIZG	SOLEBIZG0000
Solactive Telemedicine & Digital Health Index	.SOLEDOC	DE000SLOA121
Solactive Telemedicine & Digital Health Index PR	.SOLEDOCP	DE000SLOA139
Solactive Telemedicine & Digital Health Index TR	.SOLEDOCT	DE000SLOA147
Solactive Global Hydrogen Index	.SOLGHYD	DE000SLODNU9
Solactive Global Hydrogen v2 Index	.SOLGHYD2	DE000SLOD1P6
Solactive Global Hydrogen Index PR	.SOLGHYDP	DE000SLODNT1
Solactive Global Hydrogen Index GTR	.SOLGHYDT	DE000SLODNV7
Solactive Global Copper Miners Total Return v2 Index	.SOLGLOCM	DE000A1DKEA1
Solactive Global Copper Miners Total Return Index	.SOLGLOCO	DE000A1DKEA1
Solactive Global Silver Miners Total Return Index	.SOLGLOSI	DE000A1DKEB9
Solactive Global Silver Miners Total Return v2 Index	.SOLGLOSM	DE000SLOEWD4
Solactive Genomics Index	.SOLGNOM	DE000SLA7166
Solactive Genomics v2 Index	.SOLGNOM2	DE000SLOC6K7
Solactive Genomics Index (PR)	.SOLGNOMPR	SOLGNOMPR000
Solactive Genomics Index (TR)	.SOLGNOMGTR	SOLGNOMGTR00
Solactive Global Gold Explorers & Developers Total Return Index	.SOLGOEX	DE000SLA2PP5
Solactive Thematic Growth Index	.SOLGXTG	DE000SLA9LH6



Solactive Thematic Growth Index NTR	.SOLGXTGN	DE000SLA9LG8
Solactive Thematic Growth Index PR	.SOLGXTGP	DE000SLA9LF0
Solactive Video Games & Esports Index	.SOLHERO	DE000SLA9Q30
Solactive Video Games & Esports Index GTR	.SOLHEROT	DE000SLA9Q48
Solactive Video Games & Esports Index PR	.SOLHEROP	DE000SLA9Q55
Solactive Video Games & Esports v2 Index	.SOLHERO2	DE000SLOBWE8
Solactive AgTech and Food Innovation Index	.SOLKROP	DE000SLODNX3
Solactive AgTech and Food Innovation v2 Index	.SOLKROP2	DE000SLOD1Y8
Solactive AgTech and Food Innovation Index PR	.SOLKROPP	DE000SLODNW5
Solactive AgTech and Food Innovation Index GTR	.SOLKROPT	DE000SLODNY1
Solactive Global Lithium Index	.SOLLIT	DE000A1EY8J4
Solactive Global Lithium v2 Index	.SOLLIT2	DE000SLOC6T7
Solactive Global Lithium v2 Index PR	.SOLLIT2P	DE000SOLLIT2P
Solactive Global Lithium v2 Index TR	.SOLLIT2T	DE000SOLLIT2T
Solactive Global Lithium (EUR) Index	.SOLLITE	DE000SLA0LE2
Solactive MLP & Energy Infrastructure Index	.SOLMLPX	DE000SLA0XX7
Solactive Solar Index	.SOLRAYS	DE000SLOEBF3
Solactive Solar v2 Index	.SOLRAYS2	DE000SLOD1S0
Solactive Solar Index PR	.SOLRAYSP	DE000SLOEBE6
Solactive Solar Index GTR	.SOLRAYST	DE000SLOEBG1
Solactive Global Uranium & Nuclear Components TR v2 Index	.SOLURAN2	DE000SLOEWE2
Solactive Global Uranium & Nuclear Components Total Return Index	.SOLURANT	DE000SLA4825
Solactive Data Center REITs & Digital Infrastructure Index	.SOLVPN	DE000SLOBVK7
Solactive Data Center REITs & Digital Infrastructure v2 Index	.SOLVPN2	DE000SLOC6H3
Solactive Data Center REITs & Digital Infrastructure Index PR	.SOLVPNP	DE0000SOLVNP
Solactive Data Center REITs & Digital Infrastructure v2 Index PR	.SOLVPNP2	DE000SOLVPNP2
Solactive Data Center REITs & Digital Infrastructure Index TR	.SOLVPNT	DE0000SOLVNT
Solactive Data Center REITs & Digital Infrastructure v2 Index TR	.SOLVPNT2	DE000SOLVPNT2
Solactive Wind Energy Index	.SOLWNDY	DE000SLOEBJ5



Solactive Wind Energy v2 Index	.SOLWNDY2	DE000SL0D1L5
Solactive Wind Energy Index PR	.SOLWNDYP	DE000SL0EBH9
Solactive Wind Energy Index GTR	.SOLWNDYT	DE000SL0EBK3
Solactive Solar v2 Index PR	.SORAYS2P	DE000SL0D1R2
Solactive Solar v2 Index GTR	.SORAYS2T	DE000SL0D1T8
Solactive Wind Energy v2 Index PR	.SOWNDY2P	DE000SL0D1K7
Solactive Wind Energy v2 Index GTR	.SOWNDY2T	DE000SL0D1M3

### Rationale for the Market Consultation

Over the past several rebalance cycles for the indices, there has been an increasing trend of rebalance day postponements resulting from trading day exemptions and exchange holidays for one or more current or future index components. Due to the global nature of these indices, we have observed delays in the rebalance date resulting from exchange holidays. Considering exchange holidays of all relevant exchanges in indices with international market exposures can lead to lengthy postponements of the rebalance date. Moreover, the day immediately following an exchange closure results in relatively high illiquidity compared to the second day following an exchange closure.

### Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline:

## 6. DEFINITIONS

### **From:**

**“ADJUSTMENT DAY”** is the last BUSINESS DAY in February and August. If that day is not a TRADING DAY or CALCULATION DAY the ADJUSTMENT DAY will be the immediately following TRADING DAY.

**“CALCULATION DAY”** is every weekday from Monday to Friday. A day on which the New York Stock Exchange (NYSE) and/or NASDAQ are not open for general business is not a CALCULATION DAY.

**“REBALANCE DAY”** is the last BUSINESS DAY in May and November. If that day is not a TRADING DAY or CALCULATION DAY the REBALANCE DAY will be the immediately following TRADING DAY.

### **To:**



“**ADJUSTMENT DAY**” is the last BUSINESS DAY in February and August. If that day is not a CALCULATION DAY the ADJUSTMENT DAY will be the second following CALCULATION DAY.

“**CALCULATION DAY**” is every weekday from Monday to Friday. A day on which the New York Stock Exchange (NYSE), NASDAQ or London Stock Exchange are not open for general business is not a CALCULATION DAY.

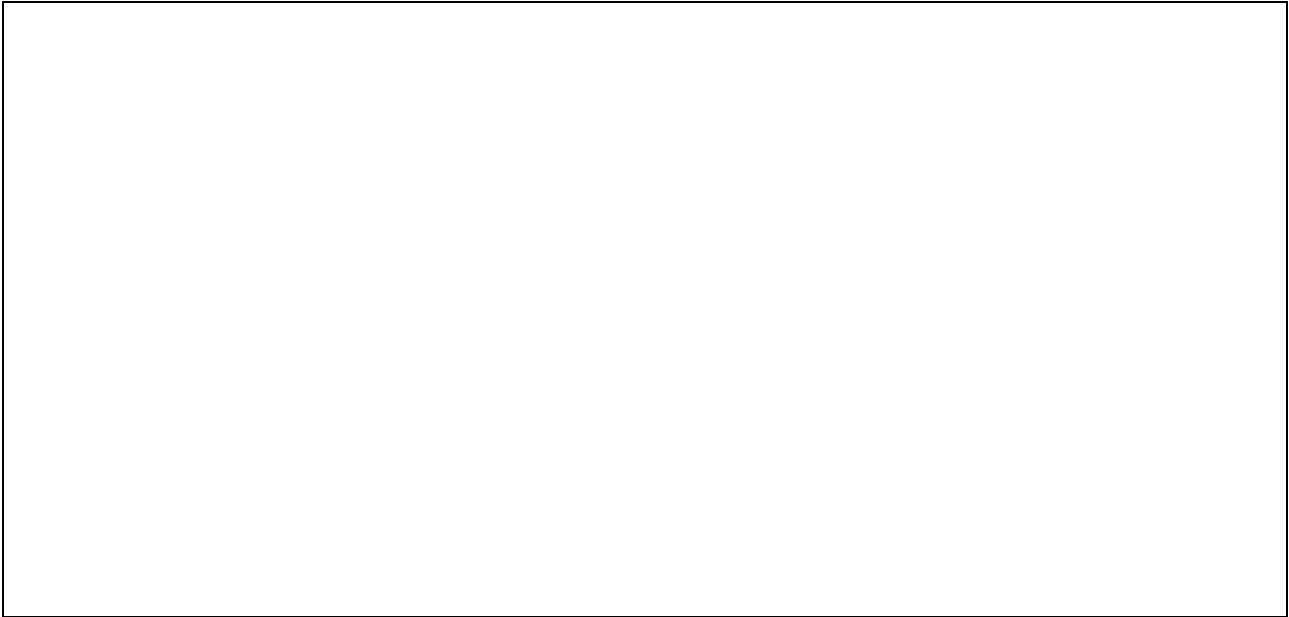
“**REBALANCE DAY**” is the last BUSINESS DAY in May and November. If that day is not a CALCULATION DAY the REBALANCE DAY will be moved to the second following CALCULATION DAY.

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 the aforementioned Solactive 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 April 5<sup>th</sup>, 2024.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *April 19<sup>th</sup>, 2024*.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying "Market Consultation- Several Solactive Indices" 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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