

# MARKET CONSULTATION SOLACTIVE SOFI US 500 GROWTH INDEX

02 October 2019



## 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 SoFi US 500 Growth Index	.SOLSFY	DE000SLA71W9

## Rationale for the Market Consultation

Solactive suggests the following changes to align with standard market practices and guarantee the diversification of the index. Solactive suggests to raise the rebalance frequency to semi-annual, and to raise the winsorization thresholds to 20%-80%. The changes will allow to capture better momentums and will reduce the overweight due to outliers in growth factors.

## Proposed Change/(s) to the Index Guideline

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

### Section 1.1: Scope of the Index

From:

[...]

Regional Allocation	US
Rebalancing Frequency	Annual

[...]

To:

[...]

Regional Allocation	US
Rebalancing Frequency	Semi-annual

[...]



## Section 2.3: Weighting of the Index Components

From:

[...]

First, within each growth figure each data point is winsorized at the 2<sup>nd</sup> - and 98<sup>th</sup> -percentile, i.e. each data point below the 2<sup>nd</sup> percentile is set to the 2<sup>nd</sup> percentile and each data point above the 98<sup>th</sup> percentile is set to the 98<sup>th</sup> percentile.

[...]

To:

[...]

First, within each growth figure each data point is winsorized at the 20<sup>th</sup> - and 80<sup>th</sup> -percentile, i.e. each data point below the 20<sup>th</sup> percentile is set to the 20<sup>th</sup> percentile and each data point above the 80<sup>th</sup> percentile is set to the 80<sup>th</sup> percentile.

[...]

## Section 6. Definitions

From

[...]

“**REBALANCE DAY**” is the first Wednesday in November.

[...]

To

[...]

“**REBALANCE DAY**” is the first Wednesday in May and November.

[...]

## 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 SoFi US 500 Growth Index 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 *2024-10-16*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *2024-10-17*.



Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying "Market Consultation Solactive SoFi US 500 Growth Index" 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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