

Market Consultation BX SWISS Indices

14 January 2025

**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’):

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| **NAME** | **RIC** | **ISIN** |
| BX Swiss Morningcall Index | .SBXMC | DE000SL0HPB5 |
| BX Swiss Morningcall Index NTR | .SBXMCN | DE000SL0HPC3 |
| BX Swiss Morningcall Index TR | .SBXMCT | DE000SL0HPD1 |
| BX Swiss All Share Index | .SBXSASI | DE000SL0CLP5 |
| BX Swiss All Share Index NTR | .SBXSASIN | DE000SL0CLQ3 |
| BX Swiss All Share Index TR | .SBXSASIT | DE000SL0CLR1 |
| BX Swiss IMMO Index | .SBXIMMO | DE000SL0CLS9 |
| BX Swiss IMMO Index NTR | .SBXIMMON | DE000SL0CLT7 |
| BX Swiss IMMO Index TR | .SBXIMMOT | DE000SL0CLU5 |
| BX Swiss TOP 30 Index | .SBXTOP30 | DE000SL0CLV3 |
| BX Swiss TOP 30 Index NTR | .BXTOP30N | DE000SL0CLW1 |
| BX Swiss TOP 30 Index TR | .SBXTOP30T | DE000SL0CLX9 |

CLARIFICATION

The same guideline change will be applied to all BX Swiss Indices. However, for the BX Swiss Morningcall indices, the change will involve an actual shift to Start of Day logic. For all other indices, the change will be limited to updating the guidelines to reflect the existing Start of Day methodology, aligning them with the current practice.

**Rationale for Market Consultation**

We intend to change the index reinvestment logic from end of day to start of day. This change will better align the reinvestment timing with market opening conditions, improving the accuracy of tracking and portfolio performance. It ensures more efficient capital allocation at the start of each trading day, enhancing overall liquidity management.

**Proposed Change[s] to the Index Guideline**

The following Methodology changes are proposed in the following point[s] of the Index Guideline:

From:

4.1. INDEX FORMULA

Any dividends or other distributions are reinvested across the entire basket of INDEX COMPONENTS by means of a divisor at the close of the effective date (the so-called ex-date) of the payment of such dividend or other distribution

To:

4.1. INDEX FORMULA

Any dividends or other distributions are reinvested across the entire basket of Index Components by means of a divisor at the opening of the effective date (the so-called ex-date) of the payment of such dividend or other distribution

**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 BX Swiss 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 *January 28th, 2025*

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *February 11th, 2025*.

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation BX Swiss Indices” 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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