

MARKET CONSULTATION SOLACTIVE CORE DIVERSIFIED MULTI ASSET INDEX

06 June 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'):

NAME	RIC	ISIN
Solactive Core Diversified Multi Asset Index NTR	.SOLCDMAN	DE000SLOJ5W7
Solactive Core Diversified Multi Asset Index PR	.SOLCDMAP	DE000SLOJ5V9
Solactive Core Diversified Multi Asset Index TR	.SOLCDMAT	DE000SLOJ5X5

Rationale for the Market Consultation

Given the volatility of virtual assets and the low rebalancing frequency of the Indices, virtual assets can gain substantial weight, putting the Indices' diversification at risk. To guarantee the diversification of the Indices, Solactive introduces a monthly capping of virtual assets at an aggregate weight of 8%.

Proposed Changes to the Index Guideline

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

Section 3.1 Ordinary Rebalance:

From:

[...]

This is carried out by implementing the weights as determined on the REWEIGHTING DAY.

For more information on the rebalance procedure please refer to the Equity Index Methodology, which is incorporated by reference and available on the Solactive website:
<https://www.solactive.com/documents/equity-index-methodology/>.

[...]



To:

[...]

This is carried out by implementing the weights as determined on the RECONSTITUTION DAY.

In addition, if the INDEX ADMINISTRATOR determines that, on any WEIGHT REVIEW DAY, the sum of weights of all INDEX COMPONENTS assigned to Spot Virtual Assets category is greater than 8%, the securities falling into this category will be individually capped at 4% on the WEIGHT ADJUSTMENT DAY that occurs immediately after such WEIGHT REVIEW DAY. The excess weights will be redistributed to the other INDEX COMPONENTS not falling in the Spot Virtual Assets category.

For more information on the rebalance procedure please refer to the Equity Index Methodology, which is incorporated by reference and

[...]

Section 6. Definitions

To:

[...]

"WEIGHT ADJUSTMENT DAY" is the last BUSINESS DAY of any month other than June and December.

"WEIGHT REVIEW DAY" is 3 BUSINESS DAYS before the Weight Adjustment 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 Solactive Core Diversified Multi Asset 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 2025-06-20.

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 2025-08-31].

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive Core Diversified Multi Asset Index" 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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