

# MARKET CONSULTATION ETHICAL EUROPE CLIMATE CARE INDEX

11 July 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
Ethical Europe Climate Care Index	.SOLCARE	DE000SLA03W2
Ethical Europe Climate Care NTR Index	.CARENTR	DE000SLA1AF0
Ethical Europe Climate Care GTR Index	.CAREGTR	DE000SLA1AH6

## **Rationale for the Market Consultation**

Due to the recent change in ESG data provider, the Index Universe has been updated to .EU600. As a result, Solactive recommends aligning the rebalancing frequency of the index with that of its new Index Universe.

Furthermore, a refinement of the ESG criteria for companies with a carbon footprint rating of D is proposed, in order to account for methodological differences introduced by the new ESG data provider.

It is planned to incorporate these changes retrospectively, effective as of 9 July 2025.

## **Proposed Changes to the Index Guideline**

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

### Section 6. DEFINITIONS

*Old text:*

**"REBALANCE DAY"** is second -last CALCULATION DAY in January, April, July and October

[...]

**"SELECTION DAY"** is the CALCULATION DAY which is ten CALCULATION DAYS prior to the scheduled REBALANCE DAY

**"SELECTION POOL"** is provided quarterly by the ESG Research Provider VIGEO. It consists of European companies, screened for a number of ESG constraints. The companies in the selection universe need to fulfill the following requirements:

- (a) VIGEO ESG score of at least 40/100
- (b) VIGEO ESG score greater than their sector peers
- (c) No controversies with a severity critical
- (d) If VIGEO Carbon Footprint is A or B then



VIGEO Energy Transition score greater than 40/100 VIGEO Energy Transition score greater than their sector peers If VIGEO Carbon Footprint is C then

VIGEO Energy Transition score greater than 50/100

VIGEO Energy Transition score greater than their sector peers

If VIGEO Carbon Footprint is D then for each VIGEO Sector, VIGEO Energy Transition score is the maximum. In case of equal, it will be selected the best in term of ESG score.

And

VIGEO Energy Transition score greater than 50/100

VIGEO Energy Transition score greater than their sector peers

(e) No major involvement in Weapons, Tobacco and Nuclear

New text:

**“REBALANCE DAY”** is the first Wednesday in February, May, August and November. If that day is not an Eligible Rebalance Day, the Rebalance Day will be the immediately following Eligible Rebalance Day.

**“ELIGIBLE REBALANCE DAY”** is each day that is a Trading Day at the New York Stock Exchange, the London Stock Exchange, the EUREX Exchange and the Tokyo Stock Exchange.

[...]

**“SELECTION DAY”** is 20 BUSINESS DAYS before the scheduled REBALANCE DAY.

**“SELECTION POOL”** consists of companies, that are Part/ Component of the GBS INDEX UNIVERSE of the Solactive Europe 600 Index (ISIN: DE000SLA9G16), on a SELECTION DAY, screened for several ESG constraints. The companies in the selection universe need to fulfill the following requirements:

(a) ESG score of at least 40/100

(b) ESG score greater than their sector peers

(c) No severe controversies

(d) If Carbon Score is A or B then

Carbon Risk Rating greater than 40/100

Carbon Risk Rating greater than their sector peers

If Carbon Score is C then

Carbon Risk Rating greater than 50/100

Carbon Risk Rating greater than their sector peers

If Carbon Score is D then



Carbon Risk Rating greater than 50/100

Carbon Risk Rating greater than their sector peers

In case of equal scores, the company with the higher ESG score will be selected.

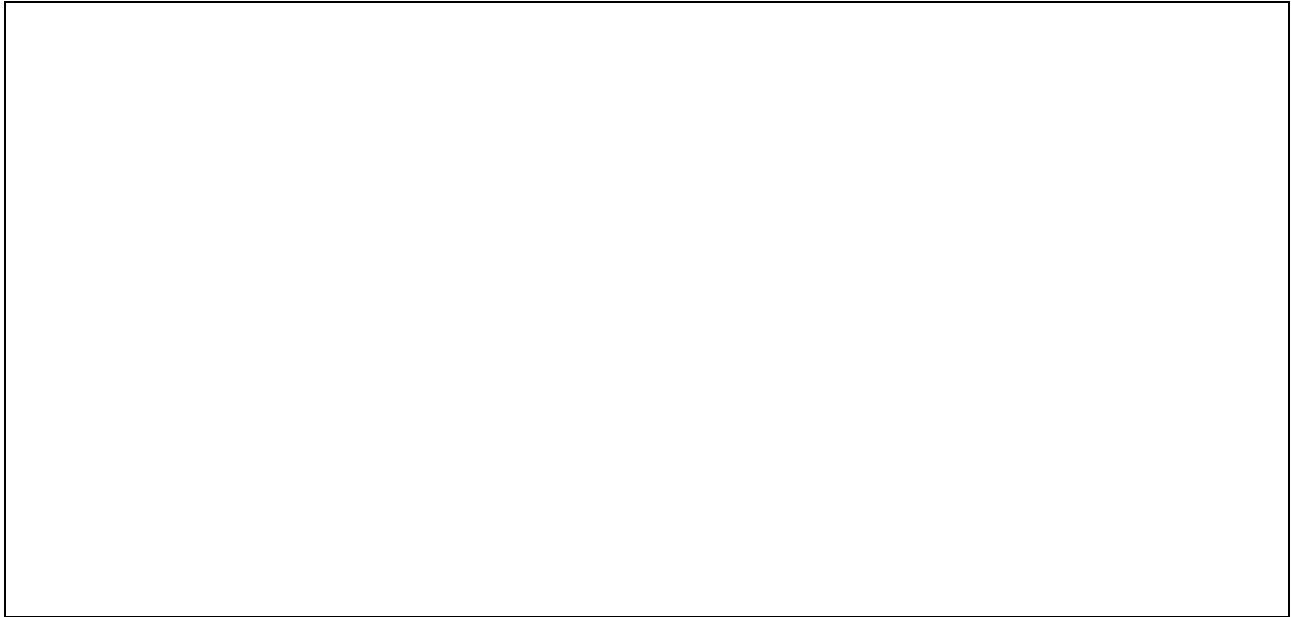
(e) No major involvement in Weapons, Tobacco and Nuclear

### **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 Ethical Europe Climate Care 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 18/07/2025 COB.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on 09/07/2025.

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying “**Market Consultation Ethical Europe Climate Care**” 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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