

MARKET CONSULTATION - SOLACTIVE CHINA CONSUMER BRAND INDEX

20 October 2025



Content of the Market Consultation

Today on October 20, 2025, 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 China Consumer Brand Index NTR	.SOLCCBIN	DE000SLA9KG0
Solactive China Consumer Brand Index PR	.SOLCCBIP	DE000SLA9KF2
Solactive China Consumer Brand Index TR	.SOLCCBIT	DE000SLA9KH8

Rationale for the Market Consultation

The SOLCCBI Index provides exposure to companies that are active in industries where the brand name is of great importance for the consumer.

To ensure the most relevant stocks related to Consumer Brands are included and the index is accessible to a wider customer base, Solactive proposed the following changes to the Index Methodology:

1. Adding additional FactSet Industries:

- Food Retail
- Electrical Products
- Telecommunications Equipment

2. Removing the short term revenue growth

3. Prioritize Listings in Hong Kong, if available and eligible

4. Only stocks with significant exposure will be included, based on company description and keywords

5. Reducing the eligible stocks per industry from 3 to 2

6. Selecting the Top 30 companies by TOTAL MARKET CAPITALIZATION

7. Increasing the weight cap from 9% to 10% + cap of 35 % for stocks not listed in Hong Kong



Proposed Changes to the Index Guideline

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

1.1 SCOPE OF THE INDEX

From:

[...]

Representation of Chinese companies with relevant short term revenue growth (in order to capture the fast-changing consumer trends in China) that are active in industries where the brand name is of great importance for the consumer

[...]

To:

[...]

Representation of Chinese companies that are active in industries where the brand name is of great importance for the consumer

[...]

2.1. INDEX UNIVERSE REQUIREMENTS

From:

[...]

3. Part of the MARKET WATCH for the Solactive China Consumer Brand Index which includes companies from the following industries according to the FactSet Industries and Economic Sectors:

- a) Consumer Services
- b) Consumer Non-Durables
- c) Consumer Durables

AND

Which are not part of the following industries according to the FactSet Industries and Economic Sectors:

- a) Catalog/Specialty Distribution



- b) Internet Retail
- c) Electronics Distributors
- d) Consumer Sundries
- e) Department Stores
- f) Drugstore Chains
- g) Electronics/Appliance Stores
- h) Wholesale Distributors
- i) Medical Distributors
- j) Automotive Aftermarket
- k) Specialty Stores
- l) Food Retail
- m) Apparel/Footwear Retail
- [...]

To:

[...]

3. Part of the MARKET WATCH for the Solactive China Consumer Brand Index which includes companies from the following industries according to the FactSet Industries and Economic Sectors:

- a) Consumer Services
- b) Consumer Non-Durables
- c) Consumer Durables
- d) Food Retail
- e) Electrical Products
- f) Telecommunications Equipment

AND

Which are not part of the following industries according to the FactSet Industries and Economic Sectors:

- a) Catalog/Specialty Distribution
- b) Internet Retail



- c) Electronics Distributors
- d) Consumer Sundries
- e) Department Stores
- f) Drugstore Chains
- g) Electronics/Appliance Stores
- h) Wholesale Distributors
- i) Medical Distributors
- j) Automotive Aftermarket
- k) Specialty Stores
- l) Apparel/Footwear Retail
- [...]

Removing:

[...]

5. For each company, the short term revenue growth in HKD over a period in the past that was specified as binding on the LIVE DATE and that ends on (and including) the relevant SELECTION DAY, is calculated. Companies with the highest and the lowest growth in their respective industry for the relevant period are excluded

6. Based on the remaining securities, the market capitalization weighted average industry revenue growth is calculated. Companies from one of the 15 industries with the highest weighted growth are eligible for inclusion in the INDEX

[...]

From:

[...]

8. If a company has more than one share classes then the most liquid share class is eligible.

[...]

To:

[...]

6. If a company has more than one share classes then the most liquid share class is eligible. In case a company has an eligible share class listed in Hong Kong, this listing will be given priority.[...]



Adding:

[...]

7. From the list of companies remaining after step 6 only companies with significant exposure to consumer brands are eligible. Identification is based on the company description included in FactSet, and keywords that indicate significant exposure to consumer brands. The keywords are subject to regular revision by the OVERSIGHT COMMITTEE.

[...]

From:

[...]

9. The companies are ranked in their industries, as defined in step 6, according to TOTAL MARKET CAPITALIZATION. The top 3 per industry are selected and constitute the INDEX UNIVERSE

[...]

To:

[...]

8. The companies are ranked in their industries according to TOTAL MARKET CAPITALIZATION. The top 2 per industry are selected and constitute the INDEX UNIVERSE

[...]

2.2 SELECTION OF THE INDEX COMPONENTS

From:

Based on the INDEX UNIVERSE, the initial composition of the INDEX as well as any selection for an ordinary rebalance is determined on the SELECTION DAY in accordance with the following rules (the "INDEX COMPONENT REQUIREMENTS"):

- a) Top 25 by TOTAL MARKET CAPITALIZATION rank are selected for index inclusion
- b) Existing constituents with rank from 26 to 35 are selected for index inclusion until the target constituent count of 30 is reached
- c) If there are less than 30 stocks after step b, non-constituents are selected with rank from 26 to 35 until the target constituent count of 30 is reached

If less than 30 securities pass the selection criteria described above, all such securities will be selected resulting in less than 30 INDEX COMPONENTS.

[...]



To:

Based on the INDEX UNIVERSE, the initial composition of the INDEX as well as any selection for an ordinary rebalance is determined on the SELECTION DAY in accordance with the following rules (the "INDEX COMPONENT REQUIREMENTS"):

Top 30 by TOTAL MARKET CAPITALIZATION rank are selected for index inclusion

If less than 30 securities pass the selection criteria described above, all such securities will be selected resulting in less than 30 INDEX COMPONENTS.

[...]

2.3 WEIGHTING OF THE INDEX COMPONENTS

From:

[...]

On each SELECTION DAY each INDEX COMPONENT is assigned a weight according to FREE FLOAT MARKET CAPITALIZATION such that the weight of the company does not exceed 9%. The excess weight will be distributed to the other INDEX COMPONENTS pro-rata in an iterative process.

[...]

To:

[...]

On each SELECTION DAY each INDEX COMPONENT is assigned a weight according to FREE FLOAT MARKET CAPITALIZATION such that the weight of the company does not exceed 10%. INDEX COMPONENTS not listed in Hong Kong are capped at 35%. The excess weight will be distributed to the other INDEX COMPONENTS pro-rata in an iterative process.

[...]



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 October 31, 2025.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on November 17, 2025.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation - Solactive China Consumer Brand Index" as the subject of the email, or

via postal mail to: Solactive AG
Platz der Einheit 1
60327 Frankfurt am Main
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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.

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