

# MARKET CONSULTATION SEVERAL SOLACTIVE INDICES

14 July 2021



## Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to changing its Index Methodology of the following Indices (the 'Affected Indices'):

INDEX NAME	RIC	ISIN
Solactive Global Copper Miners Total Return Index	.SOLGLOCO	DE000A1DKEA1
Solactive Global Gold Explorers & Developers Total Return Index	.SOLGOEX	DE000SLA2PP5
Solactive Global Lithium Index	.SOLLIT	DE000A1EY8J4
Solactive Global Lithium v2 Index	.SOLLIT2	DE000SLOCGT7
Solactive Global Lithium v2 Index PR	.SOLLIT2P	DE000SOLLIT2P
Solactive Global Lithium v2 Index TR	.SOLLIT2T	DE000SOLLIT2T
Solactive Global Silver Miners Total Return Index	.SOLGLOSI	DE000A1DKEB9
Solactive Global SuperDividend™ Index	.SOLSDIV	DE000SLA0SD9
Solactive Global SuperDividend™ Index (Price)	.SOLSDIVP	DE000SLA8DP8
Solactive Global SuperDividend™ REIT (Net) Index	.SRETN	DE000SLOALS3
Solactive Global SuperDividend™ REIT Index	.SRET	DE000SLA0VW3
Solactive Global SuperDividend™ REIT Index (Price)	.SRETP	DE000SLA0VY9
Solactive Global Uranium & Nuclear Components Total Return Index	.SOLURANT	DE000SLA4825
Solactive Guru Index	.GURU	DE000SLA0HF7
Solactive Guru Index (Price)	.GURUP	DE000SLA1HF5
Solactive MLP & Energy Infrastructure Index	.SOLMLPX	DE000SLA0XX7
Solactive MLP Infrastructure (Gross) Index	.MLPAMIDG	DE000SLOALT1
Solactive MLP Infrastructure Index	.MLPAMID	DE000SLA4HN3
Solactive MLP Infrastructure Index (Price)	.MLPAMIDP	DE000SLA4HM5
Solactive Social Media Total Return Index	.SOCL	DE000SLA1SM8
Solactive U.S. Founder-Run Companies Index	.SOLUSFRC	DE000SLA21M5

## Rationale for Proposed Change

Solactive AG is constantly reviewing its indices and the approach of their index calculation. In order to harmonize the applied calculation methodologies, Solactive AG has decided to propose the methodology changes below for the Affected Indices. This will ensure a streamlining of the index calculation logics.

## Proposed Changes to the Index Guideline

The Affected Indices are currently calculated using the formula of a Standard Index as defined in section 1.2.1 of the Equity Index Methodology available on the Solactive website:

<https://www.solactive.com/documents/>



The proposed changes refer to the index calculation itself and the corporate action adjustment (section 2.1.1.1 and following sections of the Equity Index Methodology referring to the Standard Index).

The intention is to amend the calculation formula for the Affected Indices to the Divisor Index logic as defined in section 1.2.2 of the Equity Index Methodology (the index calculation itself and the corporate action adjustment are to be changed as referred to in section 2.1.1.2 and following sections).

To illustrate the change, the calculation formula will change from:

$$Index_t = \sum_{i=1}^n x_{i,t} * p_{i,t} * f_{i,t}$$

To

$$Index_t = \frac{\sum_{i=1}^n S_{i,t} * p_{i,t} * f_{i,t} * WCF_{i,t} * FFF_{i,t}}{D_t}$$

Further definition of the information on the Symbols included in the above formulas are available in the Equity Index Methodology on the pages 4 and 5.

As a result, all relevant paragraphs which refer to the calculation of the Affected Indices and, if applicable to the rebalance specific procedure will be amended to comply with the Divisor Index standards.

### Feedback on the proposed change

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 change to the Methodology of the Affected 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 July 21, 2021 (cob).

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying "Market Consultation Several Solactive Indices" 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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