

# 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'):

NAME	RIC	ISIN
BX Swiss Morningcall Index	.SBXMC	DE000SLOHPB5
BX Swiss Morningcall Index NTR	.SBXMCN	DE000SLOHPC3
BX Swiss Morningcall Index TR	.SBXMCT	DE000SLOHPD1
BX Swiss All Share Index	.SBXSASI	DE000SLOCLP5
BX Swiss All Share Index NTR	.SBXSASIN	DE000SLOCLQ3
BX Swiss All Share Index TR	.SBXSASIT	DE000SLOCLR1
BX Swiss IMMO Index	.SBXIMMO	DE000SLOCLS9
BX Swiss IMMO Index NTR	.SBXIMMON	DE000SLOCLT7
BX Swiss IMMO Index TR	.SBXIMMOT	DE000SLOCLU5
BX Swiss TOP 30 Index	.SBXTOP30	DE000SLOCLV3
BX Swiss TOP 30 Index NTR	.BXTOP30N	DE000SLOCLW1
BX Swiss TOP 30 Index TR	.SBXTOP30T	DE000SLOCLX9

### 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

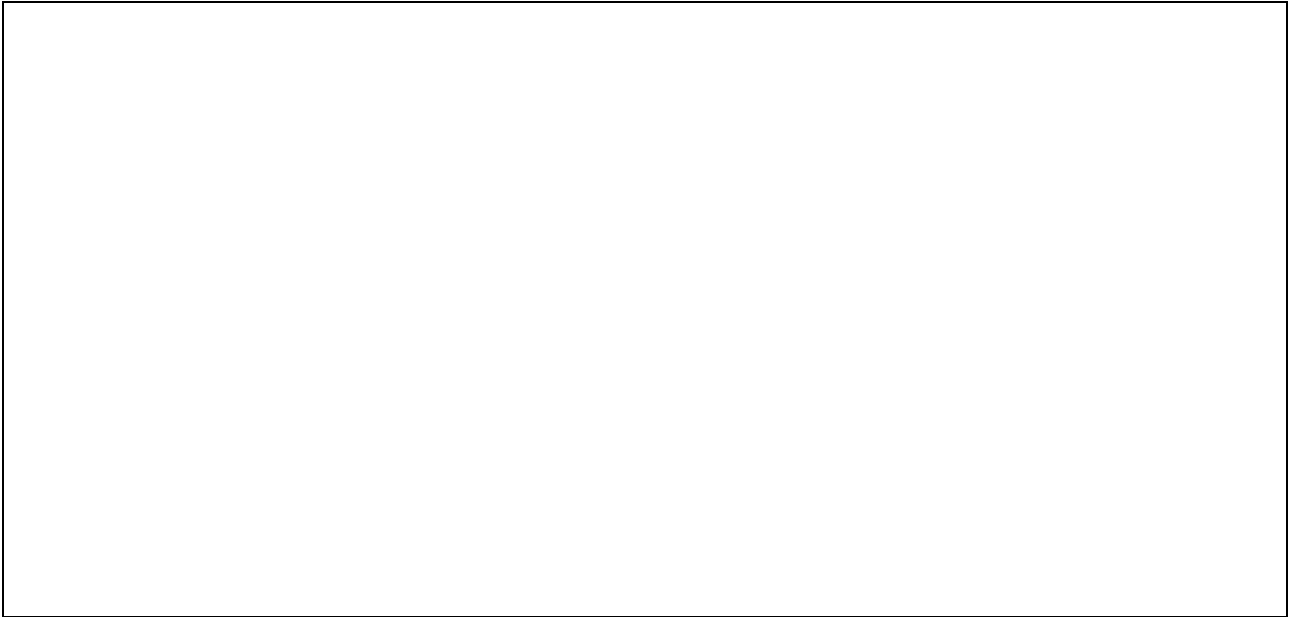
Any dividends or other distributions are reinvested across the entire basket of Index Components by means of a divisor at the opening of the effective date (the so-called ex-date) of the payment of such dividend or other distribution

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.



### Consultation Procedure

Stakeholders and third parties who are interested in participating in this Market Consultation, are invited to respond until *January 28<sup>th</sup>, 2025*

[Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *February 11<sup>th</sup>, 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  
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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