

# MARKET CONSULTATION SOLACTIVE EUROZONE GOVERNMENT BOND INDEX TR

31 March 2023



## Content of the Market Consultation

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

NAME	RIC	ISIN
Solactive Eurozone Government Bond Index TR	.SOLEUSOV	DE000SLA44D6

## Rationale for the Proposed Change

Our proposal is to include an Issuer Amount Outstanding requirement to the "Affected Index" to filter out smaller and potentially less liquid issuers. By doing so, we aim to ensure the liquidity of the components in the "Affected index", which is a key factor in providing an accurate representation of the market.

On applying the Issuer Amount Outstanding requirement to the current composition of the "Affect Index" as of 01.03.2023, the following 6 (out of 16) issuers will be excluded from the index:

Issuer	Index Weight as of 01.03.2023
Slovak Republic (Government)	0.58%
Slovenia, Republic of (Government)	0.37%
Luxembourg, Grand Duchy of (Government)	0.12%
Croatia, Republic of (Government)	0.11%
Latvia, Republic of (Government)	0.03%
Estonia, Republic of (Government)	0.02%
Total	1.23%



### Change to the Index Guideline

Solactive has decided to conduct a Market Consultation with regard to the inclusion of Issuer Amount Outstanding requirement to the index guideline of the Solactive Eurozone Government Bond Index. The addition requirement is as follow:

Issuer Amount Outstanding : (amount outstanding per issuer is the total amount outstanding of all bonds under the same issuer that meet all the other selection criteria)

- If an issuer is not part of the index yet: Minimum amount outstanding of EUR 100 billion per issuer.
- If an issuer is currently part of the index: Minimum amount outstanding of EUR 70 billion per issuer.



## 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 AG is inviting all stakeholders and interested third parties to evaluate the change to the Bond Market Classification and welcomes any feedback on how this may affect and/or improve their use of framework.



## Consultation Procedure

Stakeholders and third parties, who are interested in participating in this Market Consultation, are invited to respond until 15th November 2022 (cob).

Please send your feedback via email to [marketconsultation@solactive.com](mailto:marketconsultation@solactive.com), specifying "Market Consultation- Bond Market Classification" as the subject of the email, or

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