

MARKET CONSULTATION SOLACTIVE EUROZONE GOVERNMENT BOND 0-1 YEAR INDEX

10 July 2024



Content of the Market Consultation

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

NAME	RIC	ISIN
Solactive Eurozone Government Bond 0-1 Year Index	.SOLEUS01	DE000SLOAXK5

Rationale for the Market Consultation

The Index is engineered to track the performance of Euro denominated government bonds and bills with a remaining time to maturity between 1 month and 1 year. To guarantee liquidity standards, all instruments must have a minimum amount outstanding of at least 1.5 billion Euros and their respective issuing countries must have a combined amount outstanding in eligible instruments of at least 5 billion Euros.

In order to maintain the core objective and liquidity standards of the Index, Solactive is proposing the below changes to the index methodology. We believe these changes will better achieve the objective of the index and improve the liquidity standards for the underlying index constituents.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed to be added to Section 2.1 of the Index Guideline (ordered in accordance with the numbering of the affected sections):

1) Bond Issuer:

- Only Bonds and Bills whose original issuer was a central government from a eurozone country are eligible.
 - For further clarification, even if a bond's current issuer is an eligible central government, if the bond's original issuer was a corporation or a government sponsored entity, the bond is not eligible for inclusion.

2) Proceeds of a Bond's Issuance:

- The proceeds of an instrument's issuance must not be available to retail investors or apart of retail programs.

3) Croatian Bond Eligibility:

- Bonds issued by the Republic of Croatia (ISINs starting with "HRR") are not eligible for the index. Other Croatian bonds are eligible, assuming they meet the rest of the selection criteria.



4) *Country Aggregate Amount Outstanding:*

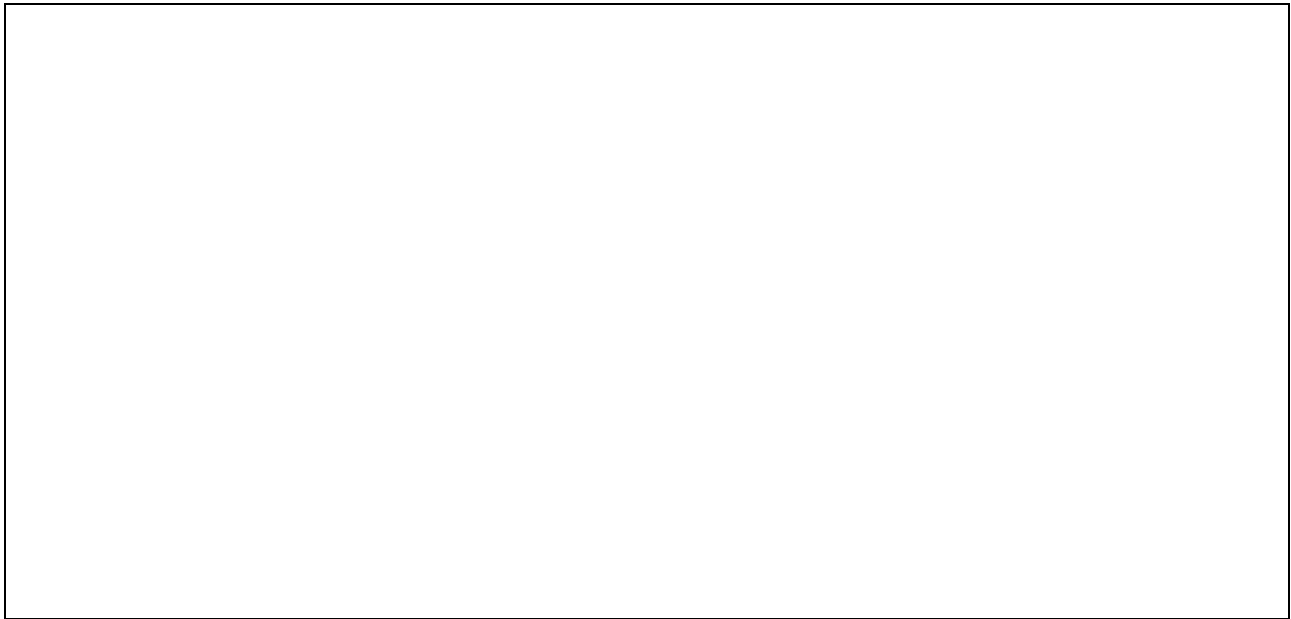
- The issuing country must have an aggregate amount outstanding of all eligible securities of at least 5 billion Euro.
 - For further clarification, Republic of Croatia bonds (ISINs starting with "HRR") will not be included in the aggregate amount outstanding calculation for Croatia.

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 Solactive Eurozone Government Bond 0-1 Year 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 July 26th, 2024.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on August 22nd, 2024.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive Eurozone Government Bond 0-1 Year Index 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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