

Market Consultation Solactive Fixed Income Indices

20 March 2020

Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to a potential postponement of the ordinary rebalance scheduled for the last business day of March 2020 of the following Indices (the ‘**Affected Indices**’):

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| **NAME** | **RIC** | **ISIN** |
| Solactive Development Bank Bond USD TR Index | .DEVS | DE000SLA5SZ1 |
| Solactive Development Bank Bond USD 5-10 TR Index | .DEVS10 | DE000SLA5S81 |
| Solactive Development Bank Bond USD 5-10 PR Index | .DEVS10P | DE000SLA5MC3 |
| Solactive Development Bank Bond USD 1-5 TR Index | .DEVS5 | DE000SLA5S40 |
| Solactive Development Bank Bond USD 1-5 PR Index | .DEVS5P | DE000SLA5L70 |
| Solactive Development Bank Bond CHF 5-10 TR Index | .DEVSC10 | DE000SLA5S99 |
| Solactive Development Bank Bond CHF 5-10 PR Index | .DEVSC1P | DE000SLA5MD1 |
| Solactive Development Bank Bond CHF 1-5 PR Index | .DEVSC5P | DE000SLA5L88 |
| Solactive Development Bank Bond CHF 1-5 TR Index | .DEVSCH5 | DE000SLA5S57 |
| Solactive Development Bank Bond CHF TR Index | .DEVSCHF | DE000SLA5S16 |
| Solactive Development Bank Bond CHF PR Index | .DEVSCP | DE000SLA5L47 |
| Solactive Development Bank Bond EUR 5-10 TR Index | .DEVSE10 | DE000SLA5TB0 |
| Solactive Development Bank Bond EUR 5-10 PR Index | .DEVSE1P | DE000SLA5J25 |
| Solactive Development Bank Bond EUR 1-5 PR Index | .DEVSE5P | DE000SLA5MA7 |
| Solactive Development Bank Bond EUR PR Index | .DEVSEP | DE000SLA5L62 |
| Solactive Development Bank Bond EUR 1-5 TR Index | .DEVSEU5 | DE000SLA5S73 |
| Solactive Development Bank Bond EUR TR Index | .DEVSEUR | DE000SLA5S32 |
| Solactive Development Bank Bond GBP 5-10 TR Index | .DEVSG10 | DE000SLA5TA2 |
| Solactive Development Bank Bond GBP 5-10 PR Index | .DEVSG1P | DE000SLA5ME9 |
| Solactive Development Bank Bond GBP 1-5 PR Index | .DEVSG5P | DE000SLA5L96 |
| Solactive Development Bank Bond GBP 1-5 TR Index | .DEVSGB5 | DE000SLA5S65 |
| Solactive Development Bank Bond GBP TR Index | .DEVSGBP | DE000SLA5S24 |
| Solactive Development Bank Bond GBP PR Index | .DEVSGP | DE000SLA5L54 |
| Solactive Development Bank Bond USD PR Index | .DEVSP | DE000SLA5L39 |
| F.A.Z.-Anleihenindex | .FAZBOND | DE000SLA0FA2 |
| Solactive Global Multilateral Development Bank Bond USD TR Index | .MDBS | DE000SLA5TC8 |
| Solactive Global Multilateral Development Bank Bond USD 5-10 TR Index | .MDBS10 | DE000SLA5TL9 |
| Solactive Global Multilateral Development Bank Bond USD 5-10 PR Index | .MDBS10P | DE000SLA5KB9 |
| Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped TR Index | .MDBS25 | DE000SLA57J5 |
| Solactive Global Multilateral Development Bank Bond SEK 25% Issuer Capped TR Index | .MDBS25CHF |  |
| Solactive Global Multilateral Development Bank Bond EUR 25% Issuer Capped TR Index | .MDBS25EUR |  |
| Solactive Global Multilateral Development Bank Bond GBP 25% Issuer Capped TR Index | .MDBS25GBP | DE000SLA9TD8 |
| Solactive Global Multilateral Development Bank Bond SEK 25% Issuer Capped TR Index | .MDBS25SEK |  |
| Solactive Global Multilateral Development Bank Bond USD 25% Issuer Capped TR Index | .MDBS46 | DE000SLA6P75 |
| Solactive Global Multilateral Development Bank Bond USD 1-5 TR Index | .MDBS5 | DE000SLA5TG9 |
| Solactive Global Multilateral Development Bank Bond USD 1-5 PR Index | .MDBS5P | DE000SLA5J74 |
| Solactive Global Multilateral Development Bank Bond CHF 5-10 TR Index | .MDBSC10 | DE000SLA5TM7 |
| Solactive Global Multilateral Development Bank Bond CHF 5-10 PR Index | .MDBSC1P | DE000SLA5KC7 |
| Solactive Global Multilateral Development Bank Bond CHF 1-5 PR Index | .MDBSC5P | DE000SLA5J82 |
| Solactive Global Multilateral Development Bank Bond CHF 1-5 TR Index | .MDBSCH5 | DE000SLA5TH7 |
| Solactive Global Multilateral Development Bank Bond CHF TR Index | .MDBSCHF | DE000SLA5TD6 |
| Solactive Global Multilateral Development Bank Bond CHF PR Index | .MDBSCP | DE000SLA5J41 |
| Solactive Global Multilateral Development Bank Bond EUR 5-10 TR Index | .MDBSE10 | DE000SLA5TP0 |
| Solactive Global Multilateral Development Bank Bond EUR 5-10 PR Index | .MDBSE1P | DE000SLA5KE3 |
| Solactive Global Multilateral Development Bank Bond EUR 1-5 PR Index | .MDBSE5P | DE000SLA5KA1 |
| Solactive Global Multilateral Development Bank Bond EUR PR Index | .MDBSEP | DE000SLA5J66 |
| Solactive Global Multilateral Development Bank Bond EUR 1-5 TR Index | .MDBSEU5 | DE000SLA5TK1 |
| Solactive Global Multilateral Development Bank Bond EUR TR Index | .MDBSEUR | DE000SLA5TF1 |
| Solactive Global Multilateral Development Bank Bond GBP 5-10 TR Index | .MDBSG10 | DE000SLA5TN5 |
| Solactive Global Multilateral Development Bank Bond GBP 5-10 PR Index | .MDBSG1P | DE000SLA5KD5 |
| Solactive Global Multilateral Development Bank Bond GBP 1-5 PR Index | .MDBSG5P | DE000SLA5J90 |
| Solactive Global Multilateral Development Bank Bond GBP 1-5 TR Index | .MDBSGB5 | DE000SLA5TJ3 |
| Solactive Global Multilateral Development Bank Bond GBP TR Index | .MDBSGBP | DE000SLA5TE4 |
| Solactive Global Multilateral Development Bank Bond GBP PR Index | .MDBSGP | DE000SLA5J58 |
| Solactive Global Multilateral Development Bank Bond USD PR Index | .MDBSP | DE000SLA5J33 |
| Solactive Green Bond EUR USD IG Index | .SGREENIG | DE000SLA2514 |
| Solactive Green ESG Bond EUR USD IG TR Index | .SGRESGIG | DE000SLA7P25 |
| Solactive Green ESG Bond EUR USD IG TR Index AUD | .SGRESGIGAUD |  |
| Solactive AXI Liquid Contingent Capital Global Market TR Index | .SOAXCOCO | DE000SLA5640 |
| Solactive L&G ESG EUR IG Corporate in GBP TR Index | .SOESGBEG | DEESGSLA52E7 |
| Solactive L&G ESG EUR Investment Grade Corporate TR Index | .SOESGBEU | DE000SLA52F4 |
| Solactive L&G ESG GBP Investment Grade Corporate TR Index | .SOESGBGB | DE000SLA52D9 |
| Solactive L&G ESG USD IG Corporate in GBP TR Index | .SOESGBUG | DEESGSLA52D9 |
| Solactive L&G ESG USD Investment Grade Corporate TR Index | .SOESGBUS | DE000SLA52E7 |
| Solactive 13week US T-Bill Index | .SOL13TBI | DE000SLA2DR7 |
| Solactive Australian Government 7-12 Year AUD TR Index | .SOLAUGOV | DE000SLA8SH3 |
| Solactive Australia Government Bond TR AUD Index | .SOLAUSOV | DE000SLA6QZ3 |
| Solactive Broad Canadian Bond Universe TR Index | .SOLBCATR | DE000SLA9SF5 |
| Solactive Broad Canadian Short Term Bond Universe TR Index | .SOLBCSTR | DE000SLA9SJ7 |
| Solactive Candriam Factors Sustainable Corporate Euro Bond Index | .SOLCACBE | DE000SLA3C16 |
| Solactive Candriam Factors Sustainable Sovereign Euro Bond Index | .SOLCASBE | DE000SLA3C08 |
| Solactive CarbonCare Asia Sustainability Bond Index | .SOLCCASB | DE000SLA9ST6 |
| Solactive USD China Corporate High Yield Bond Index | .SOLCNHYC | DE000SLA4AU3 |
| Solactive Broad Global Developed Government Bond TR IG EUR Index | .SOLDISOV | DE000SLA6Q25 |
| Solactive Broad Global Developed Government Bond TR EUR Index | .SOLDSOV | DE000SLA6QG3 |
| Solactive Euro High Yield BB 1-5 Year ex. Financials EUR TR Index | .SOLE5BBE | DE000SLA8SK7 |
| Solactive Euro High Yield BB 1-5 Year ex. Financials NOK TR Index | .SOLE5BBN | DE000SLA8SL5 |
| Solactive EUR EM Government & Govt Related TR Index | .SOLEBEB | DE000SLA8QE4 |
| Solactive LCY EM Government TR Index | .SOLEBLB | DE000SLA8QF1 |
| Solactive EM Local Currency Government Bond Select NTR Index | .SOLEBLS | DE000SLA8QH7 |
| Solactive USD EM Government & Govt Related TR Index | .SOLEBUB | DE000SLA8P99 |
| Solactive EM USD Govt & Govt Related Bond Select CAD NTR Index | .SOLEHUC | DE000SLA8T46 |
| Solactive USD Emerging Market Bond Portfolio (Long) | .SOLEMLO | DBIQEMLO0124 |
| Solactive USD Emerging Market Treasury Hedge (Short) | .SOLEMSH | DBIQEMSH2014 |
| Solactive Australian and Global Select Sustainability Leaders Bond TR Index | .SOLESGAU | DE000SLA9SQ2 |
| Solactive Eurozone Government Bond AAA and AA Rated Index TR | .SOLEUGAA | DE000SLA9TE6 |
| Solactive Euro HY Corporate Index | .SOLEUHYC | DE000SLA2W47 |
| Solactive Euro HY Corporate Index PR | .SOLEUHYCPR | DE000SLA2W54 |
| Solactive Euro IG Corporate Index | .SOLEUIGC | DE000SLA8MS3 |
| Solactive SPG Euro IG Low Carbon Bond Index | .SOLEULCA | DE000SLA1X62 |
| Solactive Developed Europe Government Bond TR EUR Index | .SOLEURG | DE000SLA6Q33 |
| Solactive Euro IG Corporate SD-KPIndex | .SOLEURSD | DE000SLA9SK5 |
| Solactive Eurozone Government Bond Index TR | .SOLEUSOV | DE000SLA44D6 |
| Solactive ISS ESG Screened Euro IG Corporate Bond TR Index | .SOLEUSRC | DE000SLA7S63 |
| Solactive FIIG Australian High Yield and Non-Rated Bond TR Index | .SOLFAUHY | DE000SLA8RK9 |
| Solactive GBP IG Corporate Index TR | .SOLGBIGC | DE000SLA5SM9 |
| Solactive GBP IG Corporate SD-KPIndex | .SOLGBPSD | DE000SLA9SN9 |
| Solactive Global Developed Government Bond TR EUR Index | .SOLGDGA | DE000SLA6P83 |
| Solactive Global Developed Government Bond GDP Weighted TR EUR Index | .SOLGGDP | DE000SLA6Q41 |
| Solactive Global Green and Social Bond Investment Grade TR Index | .SOLGGSB | DE000SLA6PP6 |
| Solactive Global Green and Social Bond Investment Grade SEK TR Index | .SOLGGSU |  |
| Solactive Green Bond Index | .SOLGREEN | DE000SLA0FS4 |
| Solactive Canadian Select Universe Bond Index | .SOLHBB | DE000SLA3FB4 |
| Solactive Canadian Select Universe Bond PR Index | .SOLHBBPR | DE000SLA4FB2 |
| Solactive Canadian Select Corporate Bond Index | .SOLHCB | DE000SLA3FC2 |
| Solactive Canadian Select Corporate Bond PR Index | .SOLHCBPR | DE000SLA4FC0 |
| Solactive Canadian Select Short Term Bond Index | .SOLHSB | DE000SLA3FD0 |
| Solactive Canadian Select Short Term Bond PR Index | .SOLHSBPR | DE000SLA4FD8 |
| Solactive USD High Yield Corporates Total Market in CAD TR Index | .SOLHYCCA | DE000SLA4551 |
| Solactive USD High Yield Corporates Total Market High Beta Index | .SOLHYCHB | DE000SLA3ZE6 |
| Solactive USD High Yield Corporates Total Market Low Beta Index | .SOLHYCLB | DE000SLA3ZF3 |
| Solactive USD High Yield Corporates Total Market PR Index | .SOLHYCPR | DE000SLA44N5 |
| Solactive USD High Yield Corporates Total Market 0-5 Year Index | .SOLHYCST | DE000SLA3DM6 |
| Solactive USD High Yield Corporates Total Market Index | .SOLHYCTM | DE000SLA2M23 |
| Solactive USD Liquid High Yield Enhanced Corporate Index | .SOLHYEC | DE000SLA44H7 |
| Solactive USD High Yield Corporate Bond Treasury Hedge (Short) | .SOLHYSH | DBIQHYSH2014 |
| Solactive USD Investment Grade Corporate Bond (Long) | .SOLIGLO | DBIQIGLO2014 |
| Solactive Investment Grade Corporate Bond Treasury Hedge (Short) | .SOLIGSH | DBIQIGSH2014 |
| Solactive Japan Government Bond TR JPY Index | .SOLJPSOV | DE000SLA6QX8 |
| Solactive Local Currency World Government Bond Index | .SOLLCWGB | DE000SLA9SU4 |
| Solactive Moody's Analytics IG EUR Select Credit Index | .SOLMASCR | DE000SLA44G9 |
| Solactive Nordics Government Bond TR EUR Index | .SOLNSOV | DE000SLA6Q17 |
| Solactive New Zealand Government Bond TR NZD Index | .SOLNZSOV | DE000SLA6Q09 |
| Solactive Municipal Infrastructure Revenue Bond Index | .SOLRVNU | DE000SLA0DB5 |
| Solactive Swiss Government 1-5 Year Bond TR Index | .SOLSWG15 | DE000SLA9SG3 |
| Solactive 1-3 month US T-Bill Index | .SOLTBILL | DE000SLA4TB3 |
| Solactive US Treasury Inflation-Linked Bond Index | .SOLTI | DE000SLA4B08 |
| Solactive US 1-20 Year Treasury Inflation-Linked Bond Index | .SOLTI120 | DE000SLA4BZ0 |
| Solactive US Treasury Inflation-Linked Bond in CAD TR Index | .SOLTICAD | DE000SLA4577 |
| Solactive US Treasury Inflation-Linked Bond PR Index | .SOLTIPR | DE000SLA44R6 |
| Solactive United Kingdom Government Bond TR GBP Index | .SOLUKSOV | DE000SLA6QY6 |
| Solactive Select USD Investment Grade Corporate in CAD TR Index | .SOLUSCAD | DE000SLA4536 |
| Solactive USD IG Corporate SD-KPIndex | .SOLUSDSD | DE000SLA9SL3 |
| Solactive USD HY Corporate Index | .SOLUSHYC | DE000SLA2XA1 |
| Solactive USD Investment Grade Corporate Index | .SOLUSIGC | DE000SLA3B58 |
| Solactive Select USD Investment Grade Corporate PR Index | .SOLUSSPR | DE000SLA44K1 |
| Solactive Select USD Investment Grade Corporate TR Index | .SOLUSSTR | DE000SLA44J3 |
| Solactive US Treasury Bond Index | .SOLUT | DE000SLA4CA1 |
| Solactive US Treasury 0-1 Year Bond Index | .SOLUT01 | DE000SLA9S87 |
| Solactive US 10-20 Year Treasury Bond Index | .SOLUT120 | DE000SLA4B81 |
| Solactive US 1-3 Year Treasury Bond Index | .SOLUT13 | DE000SLA4B65 |
| Solactive US 20+ Year Treasury Bond Index | .SOLUT20 | DE000SLA4B99 |
| Solactive US 3-10 Year Treasury Bond Index | .SOLUT310 | DE000SLA4B73 |
| Solactive US 7-10 Year Treasury Bond Index (Total Return) | .SOLUTB | DE000SLA0B51 |
| Solactive US 7-10 Year Treasury Bond Index (Total Return) | .SOLUTBCAD | DE000SLA2LV2 |
| Solactive US 7-10 Year Treasury Bond Index (Price Return) | .SOLUTBPR | DE000SLA0H22 |
| Solactive World Bank Bond USD 5-10 PR Index | .WB10P | DE000SLA5KP9 |
| Solactive World Bank Bond USD 1-5 PR Index | .WB5P | DE000SLA5KK0 |
| Solactive World Bank Bond USD TR Index | .WBANK | DE000SLA5TQ8 |
| Solactive World Bank Bond USD 5-10 TR Index | .WBANK10 | DE000SLA5K06 |
| Solactive World Bank Bond USD 1-5 TR Index | .WBANK5 | DE000SLA5TW6 |
| Solactive World Bank Bond CHF 5-10 TR Index | .WBANKC1 | DE000SLA5K14 |
| Solactive World Bank Bond CHF 1-5 TR Index | .WBANKC5 | DE000SLA5TX4 |
| Solactive World Bank Bond CHF TR Index | .WBANKCH | DE000SLA5TR6 |
| Solactive World Bank Bond EUR 5-10 TR Index | .WBANKE1 | DE000SLA5K30 |
| Solactive World Bank Bond EUR 1-5 TR Index | .WBANKE5 | DE000SLA5KZ8 |
| Solactive World Bank Bond EUR TR Index | .WBANKEU | DE000SLA5TV8 |
| Solactive World Bank Bond GBP 5-10 TR Index | .WBANKG1 | DE000SLA5K22 |
| Solactive World Bank Bond GBP 1-5 TR Index | .WBANKG5 | DE000SLA5KY1 |
| Solactive World Bank Bond GBP TR Index | .WBANKGB | DE000SLA5TS4 |
| Solactive World Bank Bond CHF 5-10 PR Index | .WBC1P | DE000SLA5KQ7 |
| Solactive World Bank Bond CHF 1-5 PR Index | .WBC5P | DE000SLA5KL8 |
| Solactive World Bank Bond CHF PR Index | .WBCP | DE000SLA5KG8 |
| Solactive World Bank Bond EUR 5-10 PR Index | .WBE1P | DE000SLA5KS3 |
| Solactive World Bank Bond EUR 1-5 PR Index | .WBE5P | DE000SLA5KN4 |
| Solactive World Bank Bond EUR PR Index | .WBEP | DE000SLA5KJ2 |
| Solactive World Bank Bond GBP 5-10 PR Index | .WBG1P | DE000SLA5KR5 |
| Solactive World Bank Bond GBP 1-5 PR Index | .WBG5P | DE000SLA5KM6 |
| Solactive World Bank Bond GBP PR Index | .WBGP | DE000SLA5KH6 |
| Solactive World Bank Bond USD PR Index | .WBP | DE000SLA5KF0 |

Rationale for Market Consultation

As a result of the coronavirus crisis the current market conditions and in particular a drastic decline in liquidity in the bond markets raise the question of whether the rebalancing of the Affected Indices should proceed as scheduled in accordance with the index guidelines on the last business day in March 2020.

We invite our stakeholders, index users and interested third parties to provide feedback on the question of whether the rebalancing of the Affected Indices should proceed as scheduled and whether the decline in liquidity is limited to certain types of bonds or certain markets or market segments or whether it can be observed for the global bond market as a whole.

Feedback on the Market Consultation

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.

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| --- | --- |
| Name |  |
| Function |  |
| Organization |  |
| Email |  |
| Phone |  |
| Confidentiality (Y/N) |  |

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Consultation Procedure

Stakeholders, index users and third parties who are interested in participating in this Market Consultation, are invited to respond until *23rd March 2020; 12:00 (noon) local time in Frankfurt / Germany.*

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation SOLACTIVE FIXED INCOME INDICES” as the subject of the email.

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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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