

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**')

NAME	RIC	ISIN
Solactive Development Bank Bond USD TR Index	.DEV5	DE000SLA5S21
Solactive Development Bank Bond USD 5-10 TR Index	.DEV510	DE000SLA5S81
Solactive Development Bank Bond USD 5-10 PR Index	.DEV510P	DE000SLA5MC3
Solactive Development Bank Bond USD 1-5 TR Index	.DEV55	DE000SLA5S40
Solactive Development Bank Bond USD 1-5 PR Index	.DEV55P	DE000SLA5L70
Solactive Development Bank Bond CHF 5-10 TR Index	.DEV5C10	DE000SLA5S99
Solactive Development Bank Bond CHF 5-10 PR Index	.DEV5C1P	DE000SLA5MD1
Solactive Development Bank Bond CHF 1-5 PR Index	.DEV5C5P	DE000SLA5L88
Solactive Development Bank Bond CHF 1-5 TR Index	.DEV5SCH5	DE000SLA5S57
Solactive Development Bank Bond CHF TR Index	.DEV5SCHF	DE000SLA5S16
Solactive Development Bank Bond CHF PR Index	.DEV5SCP	DE000SLA5L47
Solactive Development Bank Bond EUR 5-10 TR Index	.DEV5E10	DE000SLA5TB0
Solactive Development Bank Bond EUR 5-10 PR Index	.DEV5E1P	DE000SLA5J25
Solactive Development Bank Bond EUR 1-5 PR Index	.DEV5E5P	DE000SLA5MA7
Solactive Development Bank Bond EUR PR Index	.DEV5E5P	DE000SLA5L62
Solactive Development Bank Bond EUR 1-5 TR Index	.DEV5EU5	DE000SLA5S73
Solactive Development Bank Bond EUR TR Index	.DEV5EUR	DE000SLA5S32
Solactive Development Bank Bond GBP 5-10 TR Index	.DEV5G10	DE000SLA5TA2
Solactive Development Bank Bond GBP 5-10 PR Index	.DEV5G1P	DE000SLA5ME9
Solactive Development Bank Bond GBP 1-5 PR Index	.DEV5G5P	DE000SLA5L96
Solactive Development Bank Bond GBP 1-5 TR Index	.DEV5GB5	DE000SLA5S65
Solactive Development Bank Bond GBP TR Index	.DEV5GBP	DE000SLA5S24
Solactive Development Bank Bond GBP PR Index	.DEV5GP	DE000SLA5L54
Solactive Development Bank Bond USD PR Index	.DEV5P	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	.SOLDISOV	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	.SOLT1	DE000SLA4B08
Solactive US 1-20 Year Treasury Inflation-Linked Bond Index	.SOLT1120	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-KPI Index	.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	.WGBP	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.

Name	
Function	
Organization	
Email	
Phone	
Confidentiality (Y/N)	

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, specifying "Market Consultation SOLACTIVE FIXED INCOME INDICES" as the subject of the email.



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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