

MARKET CONSULTATION SOLACTIVE PARIS AWARE GLOBAL AGGREGATE INDEX – GUIDELINE CHANGE

04 November 2022



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 Paris Aware Global Aggregate Index	SOLAGPAB	DE000SLOAY20

Rationale for the Market Consultation

The Index aims to track the performance of global investment grade corporate bonds denominated in Euro, British Pound Sterling and US Dollar and local currency, investment grade government bonds.

This change intends to enlarge the composition of the Index such as to reflect a Paris Aware Global Aggregate Index more realistically, by including market segments that are growing and are likely to grow further in the near to medium future, such as bonds issued by the European Union and related institutions, international Development Banks and hard currency bonds issued by Emerging Market issuers.

The core concept will be unchanged, constructing an index that reduces carbon intensities and emissions with respect to the benchmark and over time, and observes certain sustainability criteria compliant with the Paris-aligned benchmark regulation.

Proposed Changes to the Index Guideline

The following Methodology changes are proposed in the following points of the Index Guideline :

In section 2.1 "Selection of the Index Components":

From (old version):

"[...]

- INDEX COMPONENTS must be included either in the Solactive Paris Aligned Global Corporate Index (SOLGCPAB) or the Solactive Paris Aware Global Government Index (SOLGOVPAB)

"[...]"

To (new version):

"[...]

- "INDEX COMPONENTS must be included in one of the following indices:



- Solactive Paris Aligned Global Corporate Extended Index (SOLGCEPAB), or
- Solactive Paris Aware Global Government Enlarged Index (SOLGOEPAB).

[...]“

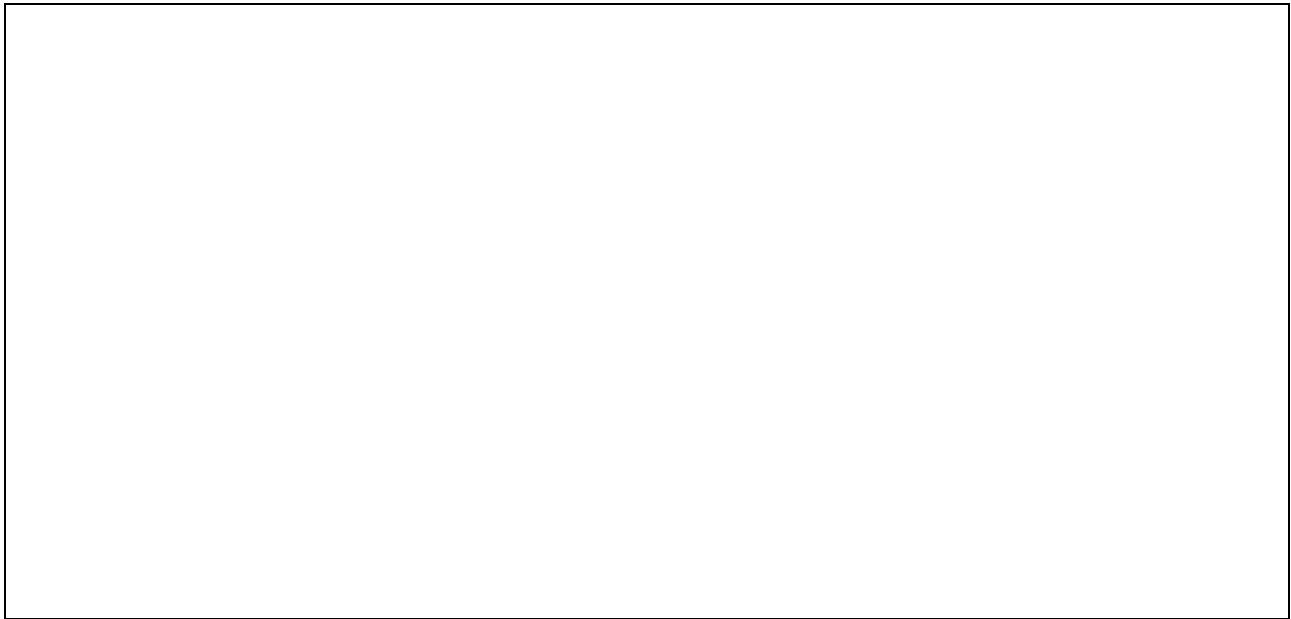
Details on the additional underlying indices are available upon request via email to: fixedincome.pd@solactive.com.

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 Paris Aware Global Aggregate 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 *November 18, 2022 (cob)*.

Subject to feedback received on this Market Consultation, the changes mentioned above are intended to become effective on *November 23, 2022*.

Please send your feedback via email to marketconsultation@solactive.com, specifying "Market Consultation Solactive Paris Aware Global Aggregate Index – Guideline Change" 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 the above email address.

CONTACT

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