Market consultation

Zug, April 8th, 2026

Market consultation on proposed changes to the methodology of the eb.rexx® Bond indices

Dear Sir and Madam,

STOXX Ltd., the operator of ISS STOXX index business and a global provider of innovative and tradable index concepts, has decided to conduct a market consultation on proposed changes to the methodology of the eb.rexx® Bond indices.

The market consultation may or may not lead to changes in the index methodology.

Process and timeline

STOXX invites relevant stakeholders and interested third parties to submit responses to stoxx-consultation@iss-stoxx.com.

The consultation is open to all market participants until May 15th, 2026.

STOXX intends to announce the results of the market consultation, as well as an announcement about potential changes to the index methodology by May 29th, 2026.

STOXX intends to implement the potential changes resulting from this consultation at the month-end index review in October 2026.

Motivation for the market consultation

Given the diverse use of the eb.rexx® Bond indices, including exchange-traded products and benchmarking, the proposed changes aim to preserve and enhance its relevance, investability, and market representation.

A central element of the proposal is the revision of maturity buckets across all indices, except for eb.rexx Government Germany 0–1 Index, which remains untouched. The adjustments of maturity buckets close the 12–18-month maturity gap between eb.rexx Government Germany 0–1 Index and longer-maturity indices in the eb.rexx family, thus, supporting a seamless term structure, reducing cliff effects and mitigating index turnover.

In parallel, STOXX proposes lowering the bond inclusion threshold from EUR 4bn to EUR 1bn for all eb.rexx indices which would widen the investable set of German government securities while upholding strong liquidity standards.

Unless explicitly stated in this consultation, all other existing rules remain unchanged.

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Proposed treatments/Amendments

Methodology	Index Name	a) Maturity Profile	b) Minimum Inclusion Threshold
Current	eb.rexx Government Germany 0-1	0.0833-0.9999 years	4bn EUR
Proposed	eb.rexx Government Germany 0-1	0.0833-0.9999 years	1bn EUR
Current	eb.rexx Government Germany Overall	1.5+ years	4bn EUR
Proposed	eb.rexx Government Germany Overall	1+ years*	1bn EUR
Current	eb.rexx Government Germany 1.5-2.5	1.5-2.4999 years	4bn EUR
Proposed	eb.rexx Government Germany 1-3	1.0-2.9999 years*	1bn EUR
Current	eb.rexx Government Germany 2.5-5.5	2.5-5.4999 years	4bn EUR
Proposed	eb.rexx Government Germany 3-5	3.0-4.9999 years	1bn EUR
Current	eb.rexx Government Germany 5.5-7.5	5.5-7.4999 years	4bn EUR
Proposed	eb.rexx Government Germany 5-7	5.0-6.9999 years	1bn EUR
Current	eb.rexx Government Germany 7.5-10.5	7.5-10.4999 years	4bn EUR
Proposed	eb.rexx Government Germany 7-10	7.0-9.9999 years	1bn EUR
Current	eb.rexx Government Germany 5.5-10.5	5.5-10.4999 years	4bn EUR
Proposed	eb.rexx Government Germany 5-10	5.0-9.9999 years	1bn EUR
Current	eb.rexx Government Germany 10.5+	10.5+ years	4bn EUR
Proposed	eb.rexx Government Germany 10+	10.0+ years	1bn EUR
Current	eb.rexx Government Germany	1.5-10.4999 years	4bn EUR
Proposed	eb.rexx Government Germany	1.0-9.9999 years*	1bn EUR

*A minimum maturity of eighteen (18) months at issuance is required for all new index inclusions.

Table 1: Proposed changes to the eb.rexx® Bond indices

Affected indices

eb.rexx Government Germany 0-1
eb.rexx Government Germany Overall
eb.rexx Government Germany 1.5-2.5
eb.rexx Government Germany 2.5-5.5
eb.rexx Government Germany 5.5-7.5
eb.rexx Government Germany 7.5-10.5
eb.rexx Government Germany 5.5-10.5
eb.rexx Government Germany 10.5+
eb.rexx Government Germany

Questions

1. Are you in favour of changing the maturity ranges for the eb.rexx® Bond indices, see (a) in the table?
2. Are you in favour of reducing the minimum threshold for bond inclusion from 4bn EUR to 1bn EUR, see (b) in the table?

If your answer to any of the above questions is NO, please kindly explain your rationale.

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