

Market Consultation Solactive Fixed Income Indices

20 April 2020

Content of the Market Consultation

Solactive AG has decided to conduct a Market Consultation with regard to a potential partial non-application of the selection criteria in the ordinary rebalance scheduled for the last business day of April 2020 of the following Indices (the ‘**Affected Indices**’):

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| --- | --- | --- |
| **NAME** | **RIC** | **ISIN** |
| Solactive Broad Canadian Bond Universe TR Index | .SOLBCATR | DE000SLA9SF5 |
| Solactive Broad Canadian Short Term Bond Universe TR Index | .SOLBCSTR | DE000SLA9SJ7 |
| 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 Canadian Select Universe Bond Index | .SOLHBB | DE000SLA3FB4 |
| Solactive Canadian Select Universe Bond PR Index | .SOLHBBPR | DE000SLA4FB2 |

Rationale for Market Consultation

As a result of the coronavirus crisis the current market conditions in the Canadian bond market and in particular constraints on liquidity Solactive considers a partial non-application of the selection criteria “Effective time to maturity of not less than 12 months” in the rebalancing of the Affected Indices on the last business day in April 2020 appropriate to address the extraordinary market conditions..

The selection criteria ‘Effective time to maturity of not less than 12 months’ should not be applied for existing index components in the selection process for the rebalance of the Affected Indices in April 2020. For the avoidance of doubt: Bonds that are selected for inclusion in the Affected Indices have to meet the selection criteria as specified in the respective index guideline of the Affected Indices.

We invite our stakeholders, index users and interested third parties to provide feedback on the question of the partial non-application of the selection criteria of the Affected Indices.

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) |  |

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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 *21st April 2020 .*

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. |  |



# Contact

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