

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**');

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)	

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, 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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