

MARKET CONSULTATION
SOLACTIVE AUSTRALIAN
INVESTMENT GRADE
CORPORATE BOND SELECT TR
INDEX

22 March 2021



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'):

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Solactive Australian Investment Grade Corporate Bond Select TR Index	.SOLAUSIG	DE000SLA5SL1

Rationale for Market Consultation

The Index provides exposure to Australian dollar (AUD) denominated non-government investment-grade bonds with a term to maturity between 5.25 and 10.25 years. Currently, the Index includes up to 35 bonds selected based on option-adjusted spreads. Since the Index was launched in 2018, the size of the Australian Investment Grade Corporate Debt market has grown significantly and the Index is no longer fully representative of the market which it seeks to represent. Therefore, Solactive AG deems that the maximum number of securities for the Index is no longer appropriate and should be increased from 35 to 50.

Proposed Change[s] to the Index Guideline

The following Methodology changes are proposed in the following point[s] of the Index Guideline (ordered in accordance with the numbering of the affected sections):

Section 1.1 Scope of the index

From (old version):

"[...]

The index includes up to 35 bonds selected based on option-adjusted spreads.

[...]."

To (new version)

"[...]

The index includes up to 50 bonds selected based on option-adjusted spreads.

[...]."



Section 2.1 Selection of the Index Components

From (old version):

"[...]

All bonds in the Preliminary Pool are then ranked by option adjusted spread, from highest to lowest. Securities are added to the Index, in rank order, up to a maximum of 35 securities (the Index Components).

[...]."

To (new version)

"[...]

All bonds in the Preliminary Pool are then ranked by option adjusted spread, from highest to lowest. Securities are added to the Index, in rank order, up to a maximum of 50 securities (the Index Components).

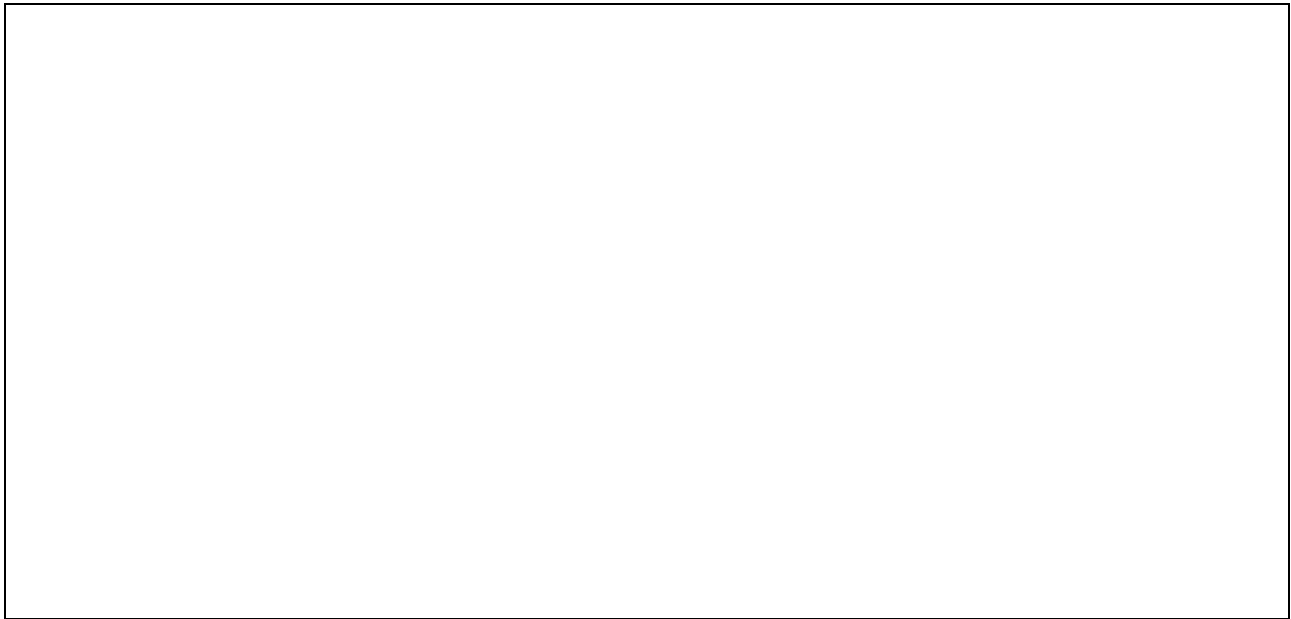
[...]."

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 Australian Investment Grade Corporate Bond Select TR 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 6 April 2021 (cob).

Please send your feedback via email to compliance@solactive.com, specifying "Market Consultation Solactive Australian Investment Grade Corporate Bond Select Index" 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 above email address.

CONTACT

Solactive AG

German Index Engineering

Platz der Einheit 1

60327 Frankfurt am Main

Germany

Tel.: +49 (0) 69 719 160 00

Fax: +49 (0) 69 719 160 25

Email: info@solactive.com

Website: www.solactive.com

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