

MARKET CONSULTATION FWUGLOBBC/VROBUST REPLACEMENT OF AUSTRALIAN FUTURES

11 October 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 Indices (the 'Indices'):

NAME	RIC	ISIN
FIVE FWU Global Equity Index	.FWUGLOBC	DE000SLA9TV0
FIVE Robust Multi.Asset Index	.VROBUST	DE000SLOASR0

Rationale for Market Consultation

The Australian Exchange has raised their fees for the usage of the futures significantly, so that keeping the futures in the Indices would lead to being non-economically reasonable.

Proposed Changes to the Index Guideline

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

For VROBUST:

From (old version):

[...] Excerpt from 2.1:

#i	Asset Class	Index Member	Ticker Prefix	Ticker Extension	FX rate	TC in NB Ticks
i=3	EQ	ASX SPI 200	XP	Index	AUD	2
i=14	FI	ASX10Y Australian T-Bonds	XM	Comdty	AUD	1

[...]



To (new version) :

[...] Excerpt from 2.1:

#i	Asset Class	Index Member	Ticker Prefix	Ticker Extension	FX rate	TC in NB Ticks
i=3	EQ	KOSPI2 INX Future	KM	Index	KRW	2
i=14	FI	Korea 10Y Treasury Bond Future	KAA	Comdty	KRW	2

[...]

For FWUGLOBC:

From (old version):

[...] Excerpt from 2.3:

#	Futures Market	Ticker Prefix	Ticker Extension	wi
i=2	CME E-mini S&P 500	ES	Index	20.0%
i=9	ICE MSCI EM	MES	Index	12.0%
I=11	ASX SPI 200	XP	Index	2.0%

[...]

To (new version) :

[...] Excerpt from 2.1:



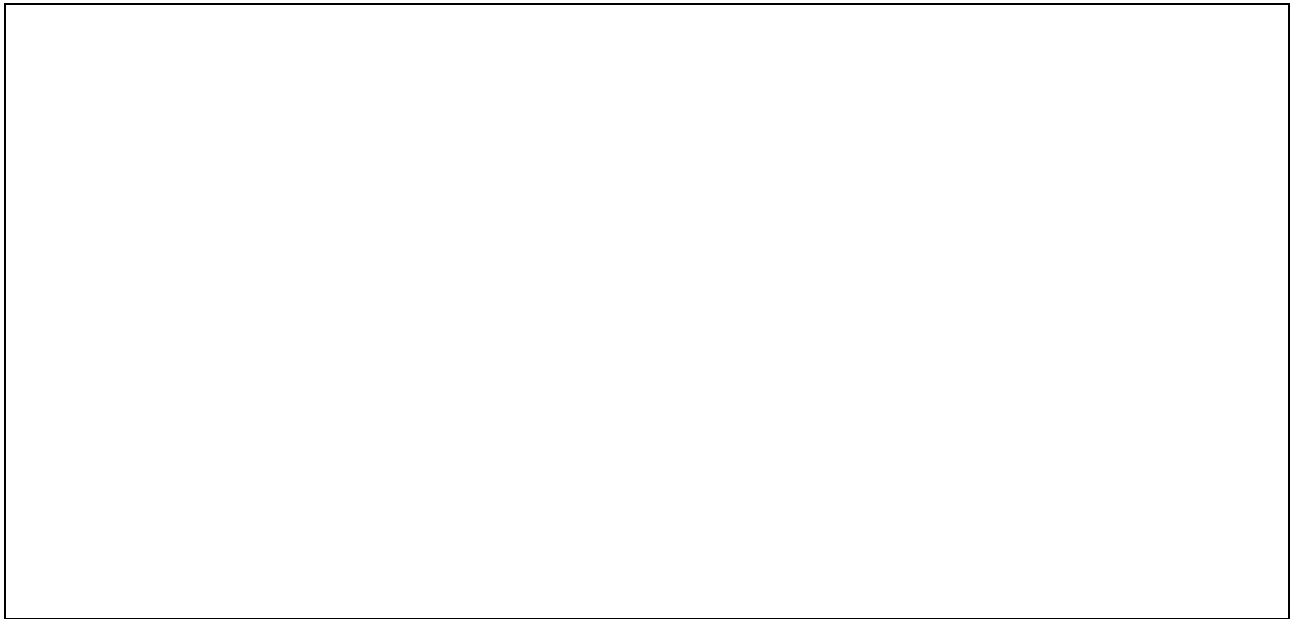
#	Futures Market	Ticker Prefix	Ticker Extension	wi
i=2	CME E-mini S&P 500	ES	Index	21.0%
i=9	ICE MSCI EM	MES	Index	13.0%

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 FIVE FWU Global Equity Index and the FIVE Robust Multi.Asset 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 21st October 2021.

Please send your feedback via email to compliance@solactive.com, specifying "Market Consultation FWUGLOBC/VROBUST Replacement of Australian futures" 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.



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