

Market Consultation FWUGLOBC/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 | DE000SL0ASR0 |

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 | ASX 10Y 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.

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| --- |
|  |

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](mailto: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. |  |



# Contact

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