

MARKET CONSULTATION VPENSION REPLACEMENT OF AUSTRALIAN FUTURES

17 January 2022



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 Pension Strategy Index	.VPENSION	DE000SLA7N92

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):

From (old version):

[...] Excerpt from 2.2:

#i	Asset Class	Futures Market	Ticker Prefix	Ticker Extension	FX rate	TC in NB Ticks	B	T	X	T	X
							e	S	S	S	S
							t	M	M	C	C
							a	O	O	A	A
							M	M	R	R	
i=24	EQ	ASX SPI 200	XP	Index	AUD/EUR	2	Y	Y	Y	Y	Y
[...]											
i=34	FI	ASX 10Y Australian T-Bonds	XM	Comdty	AUD/EUR	1	Y	Y	Y	N	N



i=35	FX	CME AUD/USD	[...]								
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[...]

To (new version) :

[...] Excerpt from 2.2:

#i	Asset Class	Futures Market	Ticker Prefix	Ticker Extension	FX rate	TC in NB Ticks	B e t a	T S M O M	X S M O M	T S C A R	X S C A R
i=24	EQ	HKFE HSCEI	HC	Index	HKD/EUR	2	Y	N	N	N	N
[...]											
i=34	FX	CME AUD/USD	[...]								

[...]

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 Pension Strategy 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 24th January 2022.

Please send your feedback via email to compliance@solactive.com, specifying "Market Consultation VPENSION 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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