

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** | **Beta** | **TSMOM** | **XSMOM** | **TSCAR** | **XSCAR** |
| 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 | […] |  |  |  |  |  |  |  |  |

[…]

To (new version) :

[…] Excerpt from 2.2:

|  |  |  |  |  |  |  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- | --- |
| **#i** | **Asset Class** | **Futures Market** | **Ticker Prefix** | **Ticker Extension** | **FX rate** | **TC in NB Ticks** | **Beta** | **TSMOM** | **XSMOM** | **TSCAR** | **XSCAR** |
| 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.

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|  |

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](mailto:compliance@solactive.com), specifying “Market Consultation VPENSION Replacement of Australian futures” as the subject of the email, or

via postal mail to: **Solactive AG**

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Germany

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| --- | --- |
| 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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