

Market Consultation | RAFI Dynamic Multi-Factor Developed and Emerging Markets

11 November 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’):

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| **NAME** | **INDEX RIC** | **INDEX ISIN** |
| **RAFI Dynamic Multi-Factor Developed ex US Americas GTR Index** | **.RADMXNAT** | **DE000SL0BWV2** |
| **RAFI Dynamic Multi-Factor Developed ex US Americas NTR Index** | **.RADMXNAN** | **DE000SL0BWW0** |
| **RAFI Dynamic Multi-Factor Developed ex US Americas PR Index** | **.RADMXNAP** | **DE000SL0BWU4** |
| **RAFI Dynamic Multi-Factor Developed ex US APAC GTR Index** | **.RADMXAPT** | **DE000SL0BW13** |
| **RAFI Dynamic Multi-Factor Developed ex US APAC NTR Index** | **.RADMXAPN** | **DE000SL0BW21** |
| **RAFI Dynamic Multi-Factor Developed ex US APAC PR Index** | **.RADMXAPP** | **DE000SL0BW05** |
| **RAFI Dynamic Multi-Factor Developed ex US Europe and Israel GTR Index** | **.RADMXEIT** | **DE000SL0BWY6** |
| **RAFI Dynamic Multi-Factor Developed ex US Europe and Israel NTR Index** | **.RADMXEIN** | **DE000SL0BWZ3** |
| **RAFI Dynamic Multi-Factor Developed ex US Europe and Israel PR Index** | **.RADMXEIP** | **DE000SL0BWX8** |
| **RAFI Dynamic Multi-Factor Emerging Markets Americas GTR Index** | **.RADMELAT** | **DE000SL0BW47** |
| **RAFI Dynamic Multi-Factor Emerging Markets Americas NTR Index** | **.RADMELAN** | **DE000SL0BW54** |
| **RAFI Dynamic Multi-Factor Emerging Markets Americas PR Index** | **.RADMELAP** | **DE000SL0BW39** |
| **RAFI Dynamic Multi-Factor Emerging Markets APAC GTR Index** | **.RADMEAPT** | **DE000SL0BXA4** |
| **RAFI Dynamic Multi-Factor Emerging Markets APAC NTR Index** | **.RADMEAPN** | **DE000SL0BXB2** |
| **RAFI Dynamic Multi-Factor Emerging Markets APAC PR Index** | **.RADMEAPP** | **DE000SL0BW96** |
| **RAFI Dynamic Multi-Factor Emerging Markets EMEA GTR Index** | **.RADMEEMT** | **DE000SL0BW70** |
| **RAFI Dynamic Multi-Factor Emerging Markets EMEA NTR Index** | **.RADMEEMN** | **DE000SL0BW88** |
| **RAFI Dynamic Multi-Factor Emerging Markets EMEA PR Index** | **.RADMEEMP** | **DE000SL0BW62** |

Rationale for Market Consultation

The sub-indices are created using Research Affiliate’s country classifications. While reviewing market standards, the regional allocation should be based going forward on the country of listing to allow investor a more accurate overview of the exposure to the respective markets.

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):

*To ensure the regional allocation based on the country of listing the definition of* ***Section 2.11.2 Regional Sub-indices*** *would be amended*

*From:*

*Regional sub-indices for RAFI Dynamic Multi-Factor Developed ex US and RAFI Dynamic Multi-Factor Emerging Markets separate the headline index into sub-regions based on country classification. A complete list of regional indices available is in Appendix 5.1.*

*To:*

*Regional sub-indices for RAFI Dynamic Multi-Factor Developed ex US and RAFI Dynamic Multi-Factor Emerging Markets separate the headline index into sub-regions based on country of exchange. A complete list of regional indices available is in Appendix 5.1.*

*With the change of the definition to the regional allocation, a further index shall be introduced covering only the South African Market (RAFI Dynamic Multi-Factor Emerging Market South Africa). To reflect the exclusion of South Africa from the EMEA index the index will be renamed as follows:*

*From:*

*RAFI Dynamic Multi-Factor Emerging Markets EMEA Index*

*To:*

*RAFI Dynamic Multi-Factor Emerging Markets Europe & Middle East Index*

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.

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| --- | --- |
| 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 Indices 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 18 November 2021.

Please send your feedback via email to [compliance@solactive.com](mailto:compliance@solactive.com), specifying “Market Consultation | RAFI Dynamic Multi-Factor Developed and Emerging Markets” as the subject of the email, or

via postal mail to: **Solactive AG**

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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. |  |



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