

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'):

NAME	INDEX RIC	INDEX ISIN
RAFI Dynamic Multi-Factor Developed ex US Americas GTR Index	.RADMXNAT	DE000SLOBWV2
RAFI Dynamic Multi-Factor Developed ex US Americas NTR Index	.RADMXNAN	DE000SLOBWW0
RAFI Dynamic Multi-Factor Developed ex US Americas PR Index	.RADMXNAP	DE000SLOBWU4
RAFI Dynamic Multi-Factor Developed ex US APAC GTR Index	.RADMXAPT	DE000SLOBW13
RAFI Dynamic Multi-Factor Developed ex US APAC NTR Index	.RADMXAPN	DE000SLOBW21
RAFI Dynamic Multi-Factor Developed ex US APAC PR Index	.RADMXAPP	DE000SLOBW05
RAFI Dynamic Multi-Factor Developed ex US Europe and Israel GTR Index	.RADMXEIT	DE000SLOBWY6
RAFI Dynamic Multi-Factor Developed ex US Europe and Israel NTR Index	.RADMXEIN	DE000SLOBWZ3
RAFI Dynamic Multi-Factor Developed ex US Europe and Israel PR Index	.RADMXEIP	DE000SLOBWX8
RAFI Dynamic Multi-Factor Emerging Markets Americas GTR Index	.RADMELAT	DE000SLOBW47
RAFI Dynamic Multi-Factor Emerging Markets Americas NTR Index	.RADMELAN	DE000SLOBW54
RAFI Dynamic Multi-Factor Emerging Markets Americas PR Index	.RADMELAP	DE000SLOBW39
RAFI Dynamic Multi-Factor Emerging Markets APAC GTR Index	.RADMEAPT	DE000SLOBXA4
RAFI Dynamic Multi-Factor Emerging Markets APAC NTR Index	.RADMEAPN	DE000SLOBXB2
RAFI Dynamic Multi-Factor Emerging Markets APAC PR Index	.RADMEAPP	DE000SLOBW96
RAFI Dynamic Multi-Factor Emerging Markets EMEA GTR Index	.RADMEEMT	DE000SLOBW70
RAFI Dynamic Multi-Factor Emerging Markets EMEA NTR Index	.RADMEEMN	DE000SLOBW88
RAFI Dynamic Multi-Factor Emerging Markets EMEA PR Index	.RADMEEMP	DE000SLOBW62

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.

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.

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, 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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