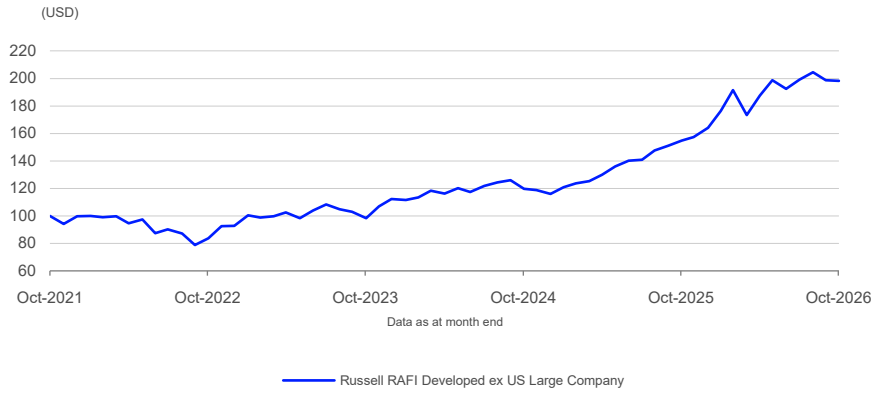
Russell RAFI™ Developed ex US Large Company Index

Data as at: 30 October 2026

The Russell RAFI Index Series is designed to capture the beta of a fundamental index strategy. Combining the transparency, objectivity and broad diversification that plan sponsors expect from Russell Indexes with the advantages of the Research Affiliates' Fundamental Index® Strategy. The Russell RAFI Index Series offers a cost-efficient index-based solution for investors seeking a complement to traditional passive strategies. Using publicly available data, the Russell RAFI Index Series methodology selects and weights securities using the average of three fundamental measures of company size including adjusted sales, retained operating cash flow and dividends plus buybacks.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell RAFI Developed ex US Large Company	-0.5	5.7	20.7	28.1	101.5	98.2	26.3	14.7	14.2	15.4	15.9

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell RAFI Developed ex US Large Company	8.5	24.5	-13.6	19.1	4.6	15.2	-7.1	21.0	3.4	41.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Developed ex US Large Company	1.9	1.7	0.9	0.8	-10.5	-13.8	-25.3	-39.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day. A net of tax version of the total return index is also available.

Top 10 Constituents

Constituent	Country/Market	ICB Industry	Net MCap (USDm)	Wgt %
Shell	UK	Energy	1,062	2.99
Samsung Electronics	Korea	Telecommunications	934	2.63
TotalEnergies SE	France	Energy	598	1.68
BP	UK	Energy	494	1.39
Toyota Motor	Japan	Consumer Discretionary	418	1.18
BHP Group	Australia	Basic Materials	367	1.03
Roche Holding	Switzerland	Health Care	344	0.97
HSBC Hldgs	UK	Financials	340	0.96
Glencore	UK	Basic Materials	332	0.93
Nestle	Switzerland	Consumer Staples	292	0.82
Totals			**5,181**	**14.59**

Countries displayed are based on FTSE Global Equity Index country classification and may differ from Russell Global Index country classification.

Country/Market Breakdown - based on FTSE nationality

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	46	1,789	5.04
Austria	6	142	0.40
Belgium	8	221	0.62
Canada	71	3,135	8.83
Denmark	12	429	1.21
Finland	13	351	0.99
France	53	2,863	8.06
Germany	50	2,857	8.04
Greece	4	50	0.14
Hong Kong	20	555	1.56
Ireland	5	88	0.25
Israel	8	145	0.41
Italy	22	1,032	2.90
Japan	235	8,552	24.07
Korea	61	2,519	7.09
Netherlands	25	926	2.61
New Zealand	3	27	0.08
Norway	10	394	1.11
Poland	7	156	0.44
Portugal	3	71	0.20
Singapore	7	236	0.66
Spain	19	1,014	2.85
Sweden	30	631	1.77
Switzerland	35	1,818	5.12
UK	85	5,525	15.55
Totals	**838**	**35,525**	**100.00**

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INFORMATION

Index Universe

FTSE Global Total Cap Index

Index Launch

24 February 2011

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CAD

Review Dates

Annually in March with implementation in March, June, September & December.

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	52	1,704	4.80
15	Telecommunications	30	2,480	6.98
20	Health Care	44	2,415	6.80
30	Financials	142	6,799	19.14
35	Real Estate	15	242	0.68
40	Consumer Discretionary	119	4,560	12.84
45	Consumer Staples	70	2,688	7.57
50	Industrials	187	5,314	14.96
55	Basic Materials	89	3,387	9.53
60	Energy	42	4,483	12.62
65	Utilities	48	1,453	4.09
Totals		**838**	**35,525**	**100.00**

Index Characteristics

Attributes	Russell RAFI Developed ex US Large Company
Number of constituents	838
Dividend Yield %	3.04
Constituent (Wgt %)	
Average	0.12
Largest	2.99
Median	0.06
Top 10 Holdings (Wgt %)	14.58

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