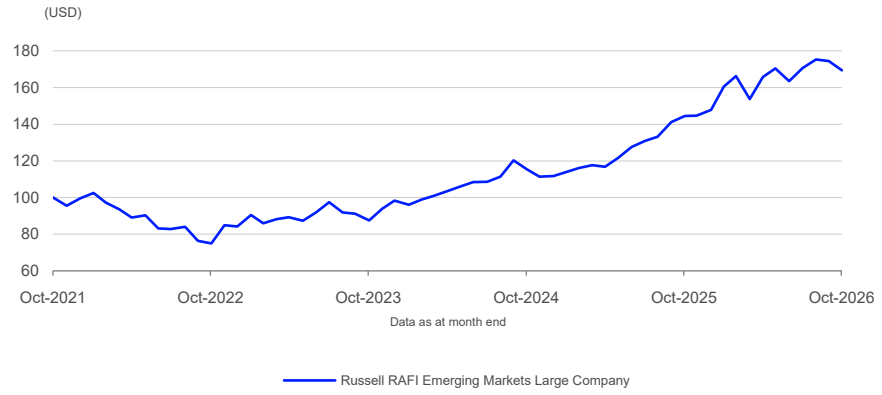
Russell RAFI™ Emerging Markets Large Company Index

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 Emerging Markets Large Company	-0.6	2.2	14.6	17.3	93.8	69.5	24.7	11.1	13.5	16.9	15.4

* 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 Emerging Markets Large Company	33.7	27.5	-9.1	20.4	-1.4	15.4	-15.3	16.7	13.7	32.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Emerging Markets Large Company	1.2	1.5	0.7	0.6	-9.5	-15.2	-29.6	-38.1

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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology	468	5.57
China Construction Bank (H)	China	Financials	285	3.40
Petrobras PN	Brazil	Energy	264	3.14
Hon Hai Precision Industry	Taiwan	Technology	234	2.79
Alibaba Group Holding (P Chip)	China	Consumer Discretionary	232	2.76
Petrobras ON	Brazil	Energy	229	2.72
Vale SA	Brazil	Basic Materials	164	1.96
Industrial and Commercial Bank of China (H)	China	Financials	162	1.93
Tencent Holdings (P Chip)	China	Technology	155	1.85
JD.com (P Chip)	China	Consumer Discretionary	120	1.43
Totals			**2,313**	**27.55**

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 %
Brazil	28	1,020	12.15
Chile	4	41	0.49
China	114	2,684	31.97
Colombia	3	41	0.48
Czech Rep.	1	14	0.16
Egypt	1	8	0.10
Hungary	2	54	0.65
India	41	865	10.30
Indonesia	7	88	1.04
Kuwait	3	48	0.57
Malaysia	6	97	1.16
Mexico	9	266	3.16
Qatar	5	58	0.70
Saudi Arabia	11	252	3.00
South Africa	19	419	4.99
Taiwan	50	1,962	23.36
Thailand	12	237	2.82
Turkiye	10	125	1.48
UAE	7	119	1.41
Totals	**333**	**8,396**	**100.00**

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

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	38	1,785	21.26
15	Telecommunications	18	355	4.23
20	Health Care	2	21	0.26
30	Financials	94	2,176	25.92
35	Real Estate	7	111	1.33
40	Consumer Discretionary	31	674	8.03
45	Consumer Staples	18	274	3.27
50	Industrials	28	458	5.45
55	Basic Materials	40	876	10.43
60	Energy	36	1,447	17.23
65	Utilities	21	219	2.60
Totals		**333**	**8,396**	**100.00**

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.

Index Characteristics

Attributes	Russell RAFI Emerging Markets Large Company
Number of constituents	333
Dividend Yield %	4.20
Constituent (Wgt %)	
Average	0.30
Largest	5.57
Median	0.17
Top 10 Holdings (Wgt %)	27.55

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