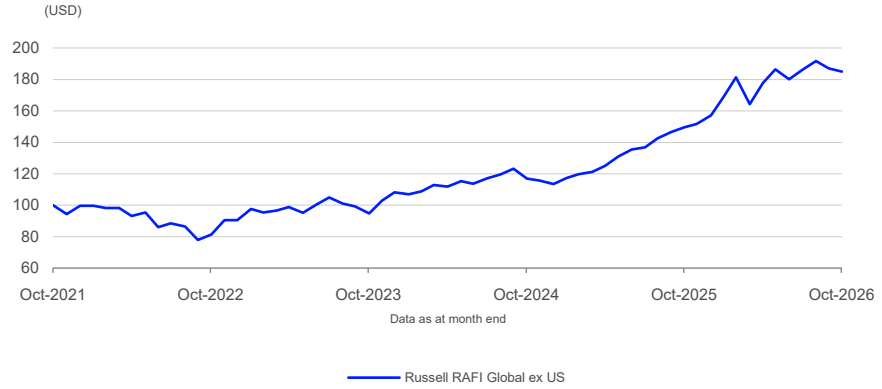
Russell RAFI™ Global ex US Index

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 Global ex US	-0.6	4.1	17.7	23.6	95.1	85.1	25.0	13.1	13.4	14.8	15.3

* 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 Global ex US	12.9	26.0	-13.4	19.4	4.2	14.6	-9.1	19.5	5.0	38.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Global ex US	1.7	1.7	0.9	0.7	-10.3	-13.3	-25.3	-40.0

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	2.03
Samsung Electronics	Korea	Telecommunications	934	1.78
TotalEnergies SE	France	Energy	598	1.14
BP	UK	Energy	494	0.94
Taiwan Semiconductor Manufacturing	Taiwan	Technology	468	0.89
Toyota Motor	Japan	Consumer Discretionary	418	0.80
BHP Group	Australia	Basic Materials	367	0.70
Roche Holding	Switzerland	Health Care	344	0.66
HSBC Hldgs	UK	Financials	340	0.65
Glencore	UK	Basic Materials	332	0.63
Totals			**5,357**	**10.22**

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

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.

Country/Market Breakdown - based on FTSE nationality

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	148	2,112	4.03
Austria	17	175	0.33
Belgium	27	284	0.54
Brazil	91	1,192	2.28
Canada	196	3,561	6.79
Chile	22	100	0.19
China	477	3,457	6.60
Colombia	5	48	0.09
Czech Rep.	3	19	0.04
Denmark	36	530	1.01
Egypt	3	10	0.02
Finland	27	409	0.78
France	109	3,082	5.88
Germany	113	3,060	5.84
Greece	13	97	0.18
Hong Kong	66	697	1.33
Hungary	4	65	0.12
Iceland	2	4	0.01
India	214	1,276	2.43
Indonesia	34	139	0.27
Ireland	8	96	0.18
Israel	46	238	0.45
Italy	67	1,166	2.22
Japan	842	10,468	19.97
Korea	218	2,900	5.53
Kuwait	12	62	0.12
Malaysia	45	220	0.42
Mexico	38	375	0.72
Netherlands	46	999	1.91
New Zealand	11	58	0.11
Norway	44	518	0.99
Philippines	11	43	0.08
Poland	30	235	0.45
Portugal	10	95	0.18
Qatar	14	85	0.16
Romania	1	7	0.01
Saudi Arabia	45	342	0.65
Singapore	39	331	0.63
South Africa	62	591	1.13
Spain	42	1,079	2.06
Sweden	106	874	1.67
Switzerland	91	2,023	3.86
Taiwan	219	2,523	4.81
Thailand	58	372	0.71
Turkiye	48	184	0.35
UAE	25	171	0.33
UK	221	6,044	11.53
Totals	**4006**	**52,416**	**100.00**

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ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	333	4,252	8.11
15	Telecommunications	119	3,058	5.83
20	Health Care	186	2,870	5.47
30	Financials	582	10,074	19.22
35	Real Estate	220	846	1.61
40	Consumer Discretionary	638	6,641	12.67
45	Consumer Staples	317	3,660	6.98
50	Industrials	803	7,491	14.29
55	Basic Materials	417	5,083	9.70
60	Energy	205	6,401	12.21
65	Utilities	186	2,041	3.89
Totals		**4006**	**52,416**	**100.00**

Index Characteristics

Attributes	Russell RAFI Global ex US
Number of constituents	4006
Dividend Yield %	3.28
Constituent (Wgt %)	
Average	0.02
Largest	2.03
Median	0.01
Top 10 Holdings (Wgt %)	10.22

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