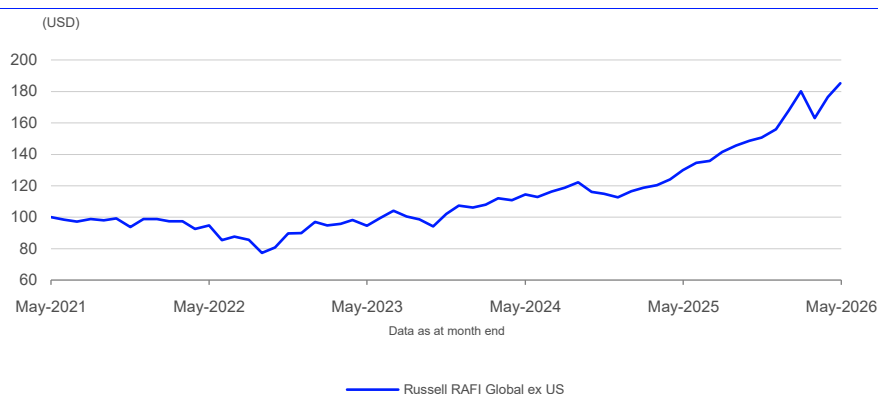


# Russell RAFI™ Global ex US Index

Data as at: 29 May 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	2.9	22.9	18.7	42.6	95.9	85.2	25.1	13.1	12.6	15.0	15.1

\* 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	3.2	1.7	0.9	0.8	-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 %
Samsung Electronics	Korea	Telecommunications	2,361	3.71
Shell	UK	Energy	945	1.49
SK Hynix	Korea	Technology	672	1.06
Taiwan Semiconductor Manufacturing	Taiwan	Technology	659	1.04
TotalEnergies SE	France	Energy	648	1.02
Glencore	UK	Basic Materials	581	0.91
BHP Group	Australia	Basic Materials	539	0.85
BP	UK	Energy	517	0.81
HSBC Hldgs	UK	Financials	442	0.70
Toyota Motor	Japan	Consumer Discretionary	435	0.68
<b>Totals</b>			<b>7,799</b>	<b>12.27</b>

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	149	2,444	3.84
Austria	17	205	0.32
Belgium	28	355	0.56
Brazil	93	1,567	2.47
Canada	200	4,072	6.41
Chile	22	145	0.23
China	477	3,809	5.99
Colombia	5	34	0.05
Czech Rep.	3	20	0.03
Denmark	36	496	0.78
Egypt	4	15	0.02
Finland	27	587	0.92
France	109	3,498	5.50
Germany	115	3,377	5.31
Greece	13	94	0.15
Hong Kong	66	883	1.39
Hungary	4	84	0.13
Iceland	2	3	0.01
India	218	1,312	2.06
Indonesia	34	180	0.28
Ireland	8	88	0.14
Israel	45	349	0.55
Italy	67	1,436	2.26
Japan	846	12,132	19.09
Korea	216	6,463	10.17
Kuwait	12	63	0.10
Malaysia	45	255	0.40
Mexico	38	460	0.72
Netherlands	47	1,200	1.89
New Zealand	11	60	0.09
Norway	44	563	0.89
Philippines	11	41	0.06
Poland	30	273	0.43
Portugal	10	107	0.17
Qatar	14	92	0.14
Romania	1	8	0.01
Saudi Arabia	45	382	0.60
Singapore	38	360	0.57
South Africa	62	754	1.19
Spain	42	1,244	1.96
Sweden	107	996	1.57
Switzerland	91	2,120	3.34
Taiwan	219	3,478	5.47
Thailand	58	403	0.63
Turkiye	48	233	0.37
UAE	26	153	0.24
UK	228	6,666	10.49
<b>Totals</b>	<b>4031</b>	<b>63,561</b>	<b>100.00</b>

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	336	6,551	10.31
15	Telecommunications	119	5,372	8.45
20	Health Care	187	2,810	4.42
30	Financials	583	10,893	17.14
35	Real Estate	222	1,001	1.58
40	Consumer Discretionary	640	7,756	12.20
45	Consumer Staples	318	3,613	5.68
50	Industrials	812	9,036	14.22
55	Basic Materials	418	7,346	11.56
60	Energy	208	6,931	10.90
65	Utilities	188	2,252	3.54
<b>Totals</b>		<b>4031</b>	<b>63,561</b>	<b>100.00</b>

**Index Characteristics**

Attributes	Russell RAFI Global ex US
Number of constituents	4031
Dividend Yield %	3.02
Constituent (Wgt %)	
Average	0.02
Largest	3.71
Median	0.01
Top 10 Holdings (Wgt %)	12.27

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Research Affiliates® and Fundamental Index® are trade marks of RA. "Fundamental Index®" and/or "Research Affiliates Fundamental Index®" and/or "RAFI" and/or all other RA trademarks, trade names, patented and patent-pending concepts are the exclusive property of Research Affiliates, LLC.

The FTSE Research Affiliates Fundamental Indexes ("FTSE Russell RAFI Indexes") are calculated by FTSE RA. All rights in and to the FTSE Russell RAFI Indexes vest in FTSE Russell® and/or its relevant Partner(s).

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659