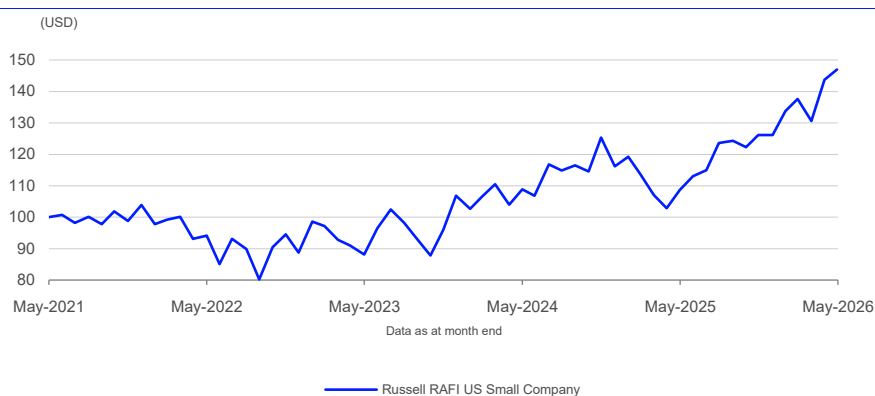


Russell RAFI™ US Small Company Index

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 US Small Company	6.8	16.5	16.5	35.3	66.9	47.0	18.6	8.0	17.0	19.1	19.6

* 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 US Small Company	23.8	13.0	-11.9	24.8	8.5	31.2	-14.6	20.3	8.8	8.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI US Small Company	2.0	1.0	0.4	0.5	-9.3	-26.0	-26.0	-44.8

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	ICB Industry	Net MCap (USDm)	Wgt %
Lumentum Holdings	Telecommunications	35	0.85
Vishay Intertech	Technology	29	0.71
ViaSat	Telecommunications	25	0.60
MKS Inc	Industrials	20	0.49
Amkor Tech Inc	Technology	20	0.48
Boeing	Industrials	19	0.46
EchoStar	Telecommunications	19	0.45
Coherent Corp	Technology	18	0.44
TTM Technologies	Technology	17	0.42
Garrett Motion	Consumer Discretionary	17	0.41
Totals		220	5.32

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	103	524	12.69
15	Telecommunications	23	164	3.96
20	Health Care	82	283	6.85
30	Financials	176	581	14.06
35	Real Estate	82	341	8.26
40	Consumer Discretionary	168	676	16.36
45	Consumer Staples	34	116	2.80
50	Industrials	186	864	20.91
55	Basic Materials	40	213	5.16
60	Energy	53	267	6.47
65	Utilities	21	102	2.48
Totals		968	4,133	100.00

Index Characteristics

Attributes	Russell RAFI US Small Company
Number of constituents	968
Dividend Yield %	1.60
Constituent (Wgt %)	
Average	0.10
Largest	0.85
Median	0.08
Top 10 Holdings (Wgt %)	5.31

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.

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
 email 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