

# Russell RAFI™ Europe Large Company Index

Data as at: 30 April 2025

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell RAFI Europe Large Company	0.7	7.6	6.8	9.3	35.5	103.3	10.7	15.2	14.5	15.8	15.0

\* 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 % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell RAFI Europe Large Company	3.9	11.4	9.9	-9.1	24.6	-8.4	28.7	-5.0	17.5	9.4

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Europe Large Company	0.6	0.7	1.0	0.4	-15.8	-15.8	-20.0	-39.2

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 (EURm)	Wgt %
Shell	UK	Energy	725	4.09
TotalEnergies SE	France	Energy	406	2.29
Nestle	Switzerland	Consumer Staples	315	1.78
Roche Hldgs (GENUS)	Switzerland	Health Care	309	1.75
Banco Santander	Spain	Financials	293	1.65
HSBC Hldgs	UK	Financials	286	1.62
BP	UK	Energy	286	1.62
Deutsche Telekom	Germany	Telecommunications	275	1.55
British American Tobacco	UK	Consumer Staples	244	1.38
Allianz SE	Germany	Financials	225	1.27
Totals			3,366	19.00

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 (EURm)	Wgt %
Austria	6	137	0.77
Belgium	8	219	1.24
Czech Rep.	1	15	0.08
Denmark	13	301	1.70
Finland	15	362	2.04
France	52	2,907	16.41
Germany	51	3,074	17.35
Greece	3	26	0.15
Hungary	2	44	0.25
Ireland	4	50	0.28
Italy	23	996	5.62
Netherlands	25	893	5.04
Norway	10	275	1.55
Poland	6	113	0.64
Portugal	3	63	0.36
Spain	19	1,063	6.00
Sweden	29	638	3.60
Switzerland	36	1,684	9.51
Turkiye	9	78	0.44
UK	93	4,778	26.97
Totals	408	17,716	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 (EURm)	Wgt %
10	Technology	14	456	2.58
15	Telecommunications	21	1,207	6.81
20	Health Care	27	1,546	8.73
30	Financials	79	3,876	21.88
35	Real Estate	2	35	0.20
40	Consumer Discretionary	62	1,880	10.61
45	Consumer Staples	33	1,808	10.21
50	Industrials	86	2,405	13.57
55	Basic Materials	38	1,487	8.39
60	Energy	23	2,050	11.57
65	Utilities	23	966	5.45
Totals		408	17,716	100.00

Index Characteristics

Attributes	Russell RAFI Europe Large Company
Number of constituents	408
Dividend Yield %	4.26
Constituent (Wgt %)	
Average	0.25
Largest	4.09
Median	0.11
Top 10 Holdings (Wgt %)	19.00

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