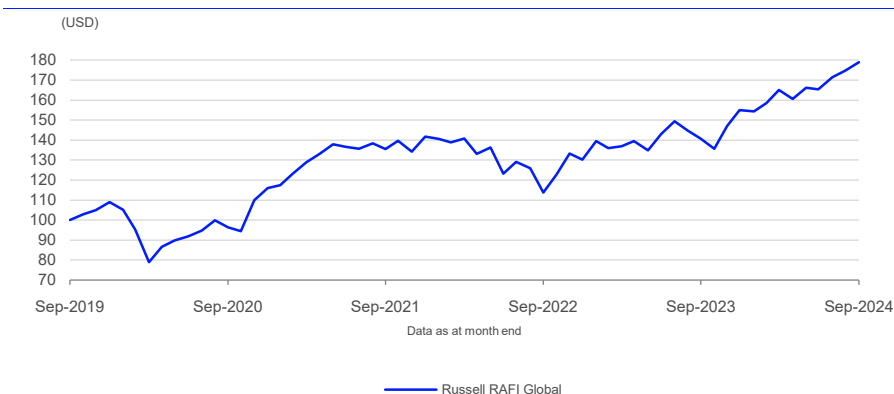


# Russell RAFI™ Global Index

Data as at: 30 September 2024

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	8.2	8.4	15.4	27.1	32.0	78.9	9.7	12.3	10.2	15.2	18.6

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell RAFI Global	2.4	-4.8	14.8	22.1	-10.7	23.5	6.5	22.3	-8.2	19.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Russell RAFI Global	2.6	0.6	0.7	0.6		-7.4	-22.2	-38.0	-38.0

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 %
Apple Inc.	USA	Technology	2,153	1.97
Microsoft Corp	USA	Technology	1,168	1.07
Exxon Mobil Corporation	USA	Energy	1,040	0.95
Shell	UK	Energy	842	0.77
JPMorgan Chase & Co	USA	Financials	840	0.77
Meta Platforms Inc	USA	Technology	797	0.73
Berkshire Hathaway B	USA	Financials	723	0.66
Walmart	USA	Consumer Discretionary	648	0.59
Amazon.Com	USA	Consumer Discretionary	643	0.59
Verizon Communications	USA	Telecommunications	624	0.57
Totals			9,479	8.68

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	2,413	2.21
Austria	15	162	0.15
Belgium	30	337	0.31
Brazil	97	1,173	1.07
Canada	203	3,619	3.31
Chile	19	127	0.12
China	425	4,473	4.09
Colombia	2	23	0.02
Czech Rep.	3	20	0.02
Denmark	36	476	0.44
Egypt	2	9	0.01
Finland	27	482	0.44
France	109	3,428	3.14
Germany	116	3,495	3.20
Greece	12	71	0.07
Hong Kong	68	859	0.79
Hungary	3	48	0.04
Iceland	2	6	0.01
India	188	1,518	1.39
Indonesia	39	247	0.23
Ireland	8	71	0.06
Israel	41	194	0.18
Italy	68	1,227	1.12
Japan	915	11,934	10.92
Korea	222	2,808	2.57
Kuwait	9	58	0.05
Malaysia	46	302	0.28
Mexico	43	349	0.32
Netherlands	45	1,158	1.06
New Zealand	13	71	0.07
Norway	44	398	0.36
Philippines	16	73	0.07
Poland	27	164	0.15
Portugal	9	98	0.09
Qatar	16	112	0.10
Romania	3	19	0.02
Saudi Arabia	42	313	0.29
Singapore	40	387	0.35
South Africa	64	709	0.65
Spain	44	1,237	1.13
Sweden	107	1,076	0.98
Switzerland	86	2,150	1.97
Taiwan	240	2,356	2.16
Thailand	64	445	0.41
Turkiye	41	198	0.18
UAE	21	156	0.14
UK	246	6,539	5.98
USA	1728	51,661	47.29
<b>Totals</b>	<b>5792</b>	<b>109,249</b>	<b>100.00</b>

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ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	506	13,552	12.41
15	Telecommunications	155	6,207	5.68
20	Health Care	336	8,555	7.83
30	Financials	843	19,360	17.72
35	Real Estate	370	2,702	2.47
40	Consumer Discretionary	961	14,792	13.54
45	Consumer Staples	410	7,630	6.98
50	Industrials	1170	16,039	14.68
55	Basic Materials	495	7,236	6.62
60	Energy	292	8,755	8.01
65	Utilities	254	4,422	4.05
Totals		5792	109,249	100.00

Index Characteristics

Attributes	Russell RAFI Global
Number of constituents	5792
Dividend Yield %	2.95
Constituent (Wgt %)	
Average	0.02
Largest	1.97
Median	0.00
Top 10 Holdings (Wgt %)	8.67

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