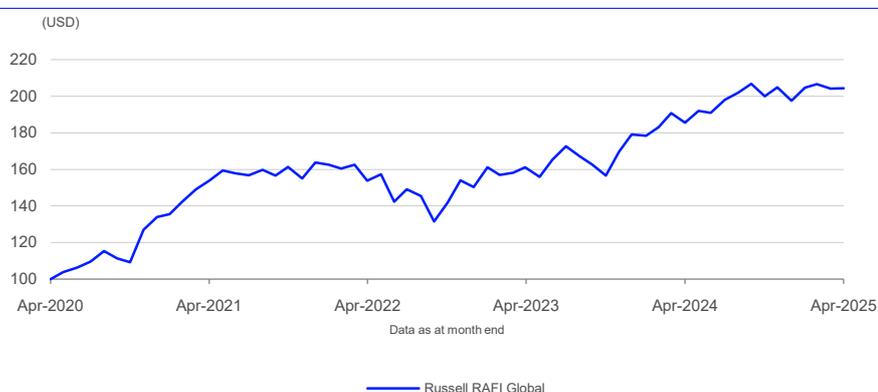


# Russell RAFI™ Global Index

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell RAFI Global	-0.2	2.2	3.5	10.2	32.9	104.4	9.9	15.4	12.5	15.0	15.2

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell RAFI Global	-4.8	14.8	22.1	-10.7	23.5	6.5	22.3	-8.2	19.1	10.3

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Global	0.8	0.6	1.0	0.5	-12.6	-17.0	-22.2	-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	1,735	1.75
Microsoft Corp	USA	Technology	1,092	1.10
Exxon Mobil Corporation	USA	Energy	914	0.92
Shell	UK	Energy	824	0.83
JPMorgan Chase & Co	USA	Financials	759	0.76
Berkshire Hathaway B	USA	Financials	698	0.70
Meta Platforms Inc	USA	Technology	628	0.63
Amazon.Com	USA	Consumer Discretionary	595	0.60
AT&T	USA	Telecommunications	592	0.60
Samsung Electronics	Korea	Telecommunications	591	0.60
<b>Totals</b>			<b>8,429</b>	<b>8.49</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	145	2,010	2.02
Austria	14	186	0.19
Belgium	26	314	0.32
Brazil	100	1,203	1.21
Canada	202	3,404	3.43
Chile	17	166	0.17
China	452	4,046	4.07
Colombia	3	35	0.03
Czech Rep.	3	25	0.03
Denmark	37	423	0.43
Egypt	6	12	0.01
Finland	26	463	0.47
France	106	3,627	3.65
Germany	109	3,749	3.78
Greece	13	89	0.09
Hong Kong	67	819	0.83
Hungary	3	58	0.06
Iceland	1	3	0.00
India	214	1,316	1.33
Indonesia	34	191	0.19
Ireland	8	70	0.07
Israel	44	233	0.23
Italy	67	1,277	1.29
Japan	874	11,402	11.48
Korea	212	2,524	2.54
Kuwait	10	63	0.06
Malaysia	45	248	0.25
Mexico	40	394	0.40
Netherlands	47	1,100	1.11
New Zealand	13	59	0.06
Norway	45	408	0.41
Philippines	11	51	0.05
Poland	25	207	0.21
Portugal	9	96	0.10
Qatar	17	112	0.11
Romania	2	8	0.01
Saudi Arabia	46	325	0.33
Singapore	40	355	0.36
South Africa	64	642	0.65
Spain	42	1,301	1.31
Sweden	102	972	0.98
Switzerland	88	2,101	2.12
Taiwan	227	1,828	1.84
Thailand	61	352	0.35
Turkiye	47	163	0.16
UAE	23	175	0.18
UK	240	5,925	5.97
USA	1747	44,758	45.08
<b>Totals</b>	<b>5774</b>	<b>99,290</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	518	11,516	11.60
15	Telecommunications	152	5,778	5.82
20	Health Care	343	7,701	7.76
30	Financials	860	18,106	18.24
35	Real Estate	369	2,279	2.29
40	Consumer Discretionary	933	13,603	13.70
45	Consumer Staples	405	7,536	7.59
50	Industrials	1160	14,170	14.27
55	Basic Materials	484	6,335	6.38
60	Energy	298	8,139	8.20
65	Utilities	252	4,126	4.16
<b>Totals</b>		<b>5774</b>	<b>99,290</b>	<b>100.00</b>

### Index Characteristics

Attributes	Russell RAFI Global
Number of constituents	5774
Dividend Yield %	3.24
Constituent (Wgt %)	
Average	0.02
Largest	1.75
Median	0.00
Top 10 Holdings (Wgt %)	8.49

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