

Russell RAFI™ Global Large Company Index

Data as at: 28 June 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 Large Company	0.3	7.4	7.4	16.3	23.8	68.4	7.4	11.0	9.0	14.5	18.5

* 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 Large Company	2.6	-5.1	14.6	21.6	-10.1	23.8	6.2	23.0	-7.6	19.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell RAFI Global Large Company	1.9	0.5	0.6	0.5	-9.5	-22.0	-37.7	-37.7

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	2,055	2.19
Microsoft Corp	USA	Technology	1,263	1.35
Exxon Mobil Corporation	USA	Energy	1,003	1.07
Shell	UK	Energy	969	1.04
JPMorgan Chase & Co	USA	Financials	903	0.96
Samsung Electronics	Korea	Telecommunications	818	0.87
Meta Platforms Inc	USA	Technology	805	0.86
Berkshire Hathaway B	USA	Financials	700	0.75
Alphabet Class A	USA	Technology	694	0.74
Amazon.Com	USA	Consumer Discretionary	685	0.73
Totals			9,897	10.57

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	52	1,959	2.09
Austria	6	126	0.13
Belgium	9	259	0.28
Brazil	29	911	0.97
Canada	80	2,932	3.13
Chile	5	59	0.06
China	120	3,094	3.30
Colombia	2	25	0.03
Czech Rep.	1	11	0.01
Denmark	11	373	0.40
Finland	14	389	0.41
France	56	3,049	3.26
Germany	56	3,086	3.30
Greece	4	32	0.03
Hong Kong	25	606	0.65
Hungary	2	40	0.04
India	41	1,091	1.17
Indonesia	7	120	0.13
Ireland	4	52	0.06
Israel	7	92	0.10
Italy	24	1,097	1.17
Japan	265	9,786	10.45
Korea	59	2,643	2.82
Kuwait	3	46	0.05
Malaysia	8	148	0.16
Mexico	11	252	0.27
Netherlands	24	1,041	1.11
New Zealand	2	19	0.02
Norway	9	285	0.30
Poland	5	100	0.11
Portugal	3	75	0.08
Qatar	5	63	0.07
Romania	1	11	0.01
Saudi Arabia	10	202	0.22
Singapore	11	268	0.29
South Africa	20	416	0.44
Spain	22	1,113	1.19
Sweden	31	802	0.86
Switzerland	38	1,917	2.05
Taiwan	55	2,014	2.15
Thailand	13	222	0.24
Turkiye	10	144	0.15
UAE	6	99	0.11
UK	95	5,888	6.29
USA	733	46,677	49.85
Totals	1994	93,631	100.00

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ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	158	13,080	13.97
15	Telecommunications	69	5,588	5.97
20	Health Care	114	7,253	7.75
30	Financials	340	17,440	18.63
35	Real Estate	70	1,417	1.51
40	Consumer Discretionary	299	12,154	12.98
45	Consumer Staples	145	6,172	6.59
50	Industrials	391	12,653	13.51
55	Basic Materials	172	5,752	6.14
60	Energy	129	8,535	9.12
65	Utilities	107	3,585	3.83
Totals		1994	93,631	100.00

Index Characteristics

Attributes		Russell RAFI Global Large Company
Number of constituents		1994
Dividend Yield %		3.04
Constituent (Wgt %)		
Average		0.05
Largest		2.19
Median		0.02
Top 10 Holdings (Wgt %)		10.56

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