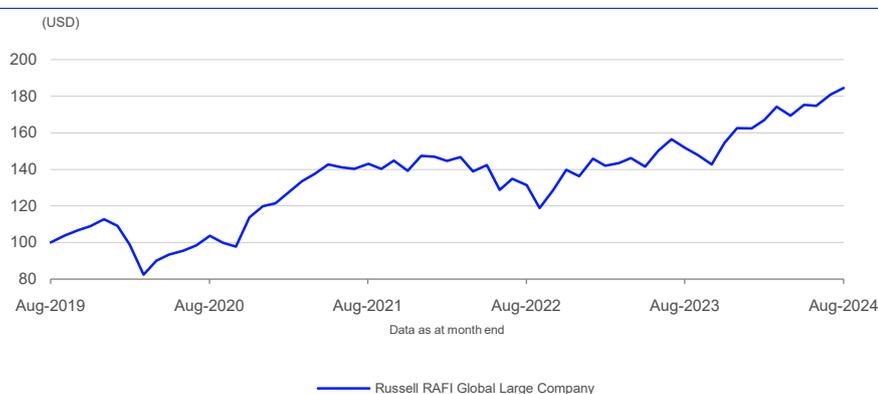


Russell RAFI™ Global Large Company Index

Data as at: 30 August 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	5.2	10.6	13.5	21.6	29.0	84.6	8.9	13.0	9.9	15.0	18.4

* 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	2.1	0.6	0.7	0.6	-7.4	-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	2,235	2.27
Microsoft Corp	USA	Technology	1,179	1.20
Exxon Mobil Corporation	USA	Energy	1,028	1.04
JPMorgan Chase & Co	USA	Financials	1,004	1.02
Shell	UK	Energy	953	0.97
Meta Platforms Inc	USA	Technology	832	0.85
Berkshire Hathaway B	USA	Financials	819	0.83
Samsung Electronics	Korea	Telecommunications	769	0.78
Walmart	USA	Consumer Discretionary	684	0.70
Amazon.Com	USA	Consumer Discretionary	633	0.64
Totals			10,136	10.30

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	2,055	2.09
Austria	6	134	0.14
Belgium	9	275	0.28
Brazil	29	949	0.96
Canada	80	3,175	3.23
Chile	5	57	0.06
China	120	3,046	3.09
Colombia	2	24	0.02
Czech Rep.	1	11	0.01
Denmark	11	367	0.37
Finland	14	412	0.42
France	55	3,261	3.31
Germany	56	3,249	3.30
Greece	4	33	0.03
Hong Kong	25	636	0.65
Hungary	2	40	0.04
India	40	1,161	1.18
Indonesia	7	142	0.14
Ireland	4	57	0.06
Israel	7	103	0.10
Italy	24	1,159	1.18
Japan	265	10,399	10.56
Korea	59	2,535	2.58
Kuwait	3	48	0.05
Malaysia	8	172	0.17
Mexico	11	236	0.24
Netherlands	24	1,082	1.10
New Zealand	2	19	0.02
Norway	9	281	0.29
Poland	5	97	0.10
Portugal	3	78	0.08
Qatar	5	67	0.07
Romania	1	12	0.01
Saudi Arabia	10	209	0.21
Singapore	11	285	0.29
South Africa	20	446	0.45
Spain	22	1,187	1.21
Sweden	31	850	0.86
Switzerland	38	2,120	2.15
Taiwan	55	1,939	1.97
Thailand	13	251	0.25
Turkiye	10	128	0.13
UAE	6	107	0.11
UK	95	6,276	6.38
USA	731	49,262	50.05
Totals	1990	98,428	100.00

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	157	12,832	13.04
15	Telecommunications	69	6,065	6.16
20	Health Care	114	8,075	8.20
30	Financials	340	18,806	19.11
35	Real Estate	70	1,583	1.61
40	Consumer Discretionary	298	12,506	12.71
45	Consumer Staples	145	6,715	6.82
50	Industrials	390	13,555	13.77
55	Basic Materials	172	5,774	5.87
60	Energy	128	8,587	8.72
65	Utilities	107	3,930	3.99
Totals		1990	98,428	100.00

Index Characteristics

Attributes	Russell RAFI Global Large Company
Number of constituents	1990
Dividend Yield %	2.94
Constituent (Wgt %)	
Average	0.05
Largest	2.27
Median	0.02
Top 10 Holdings (Wgt %)	10.30

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