

Russell Developed Large Cap Index

About the index

The Russell Developed Large Cap Index is an objective, consistent and accurate measurement of the performance of the large cap segment of developed markets globally. The Russell Developed Large Cap Index is a subcomponent of the Russell Global Index, which is designed to capture 98% of the global equity market capitalization available to institutional investors. The Index provides investors comprehensive representation of this market segment and is completely reconstituted annually to accurately reflect ever-changing market conditions. The Russell Developed Large Cap Index is divisible into various segments including investment styles, countries and sectors. The index can be used to conduct research, seamlessly benchmark the performance of an active investment strategy, or serve as the basis for a passive investment vehicle such as an index fund or ETF.

Index characteristics

(As of 6/30/2017)

	Russell Developed Large Cap	Russell Developed
Price/Book	2.34	2.28
Dividend Yield	2.36	2.32
P/E Ex-Neg Earnings	20.45	20.49
Long-Term Growth Forecast - IBES	9.61	9.28
EPS Growth - 5 Years	-0.21	-0.48
Number of Holdings	2,470	7,179

Market capitalization (in billions USD)

(As of 6/30/2017)

	Russell Developed Large Cap	Russell Developed
Average Market Cap (\$-WTD)	\$111.651	\$101.898
Median Market Cap	\$7.704	\$1.550
Largest Stock by Market Cap	\$750.897	\$750.897

See the world one clear way

Global-relative design

A single market cap break is used to determine large and small cap companies. Style weights are based on the security characteristics within each country.

Deep comprehensive market coverage

Russell indexes represents 98% of the investable universe, without limitations of county or region.

Completely objective

Constructed using a rules-based, transparent methodology for creating ideal benchmarks and trading vehicles.

Modular and accurate

A consistently applied methodology is used to create modular indexes without gaps or overlaps.

Tickers

Russell Developed Large Cap

Bloomberg Net RUDEVLN

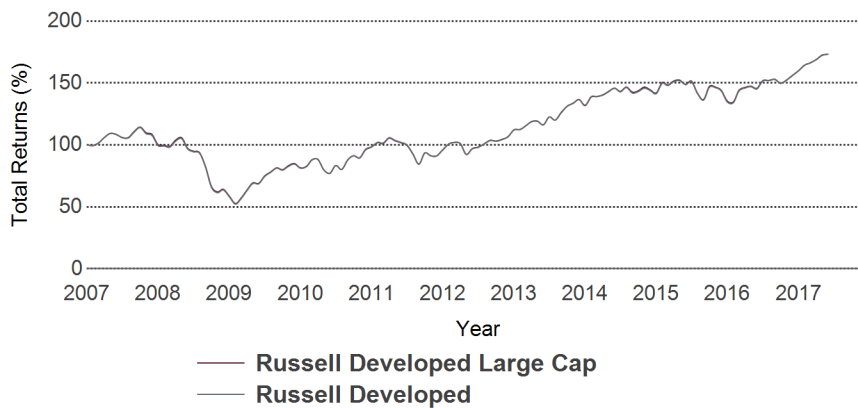
For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

Performance

	1 yr	3 yr	5 yr	10 yr	2012	2013	2014	2015	2016	2017
Russell Developed Large Cap	18.95	5.91	12.30	4.80	16.91	28.13	5.78	-0.29	8.35	10.99
Russell Developed	19.29	5.92	12.32	4.80	16.89	28.37	5.27	-0.24	8.82	10.86

Data as of June 30, 2017. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Total return



Annualized risk - Standard Dev (%)

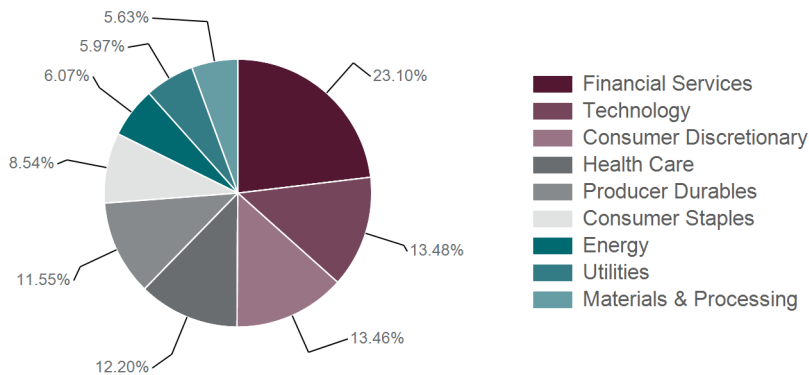
As of June 30, 2017

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Developed Large Cap	2.62	0.57	1.28	1.00
Russell Developed	2.61	0.57	1.28	1.00

As of June 30, 2017

Sectors by weight*



As of June 30, 2017

*May not equal 100% due to rounding

Top ten index constituents

Company	Weight
Apple Inc.	1.92%
Microsoft Corp	1.32%
Amazon.Com	0.98%
Johnson & Johnson	0.91%
Facebook Class A	0.90%
Exxon Mobil Corporation	0.88%
Berkshire Hathaway B	0.83%
JPMorgan Chase & Co	0.83%
Alphabet Class A	0.71%
Alphabet Class C	0.70%
Total*	9.98%

As of June 30, 2017

*May not equal due to rounding

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