

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global	0.7	-1.2	-8.6	1.5	-9.4	10.8	-3.3	4.9
Russell Global Large Cap	0.7	-1.2	-8.5	1.4	-9.1	10.6	-3.4	4.6
Russell Global SMID	0.8	-1.0	-9.0	2.2	-12.0	14.0	-1.9	8.1
Russell Global Small Cap	0.5	-0.8	-8.9	2.2	-12.7	12.9	-3.0	7.7
Russell Global ex-US	1.3	-2.4	-11.1	-2.0	-17.0	6.6	-5.1	6.3
Russell Global ex-US Large Cap	1.4	-2.5	-11.1	-2.5	-17.0	6.1	-5.3	5.8
Russell Global ex-US Small Cap	1.2	-1.7	-10.4	1.4	-16.7	10.3	-4.1	9.5
Russell Global ex-North America	1.3	-2.6	-11.2	-1.9	-16.8	6.3	-5.5	6.0
Russell Global ex-Japan	0.7	-1.2	-8.5	1.8	-9.6	11.7	-3.0	5.2
Russell Global ex-US ex-Japan	1.5	-2.7	-11.3	-1.9	-18.4	7.5	-4.9	7.1
Russell Global ex-UK	0.6	-1.0	-8.4	1.6	-9.5	10.9	-3.1	4.9
Russell Global ex-Canada	0.7	-1.2	-8.5	1.7	-9.0	10.9	-3.4	4.8
Russell Global ex-Australia	0.7	-1.1	-8.4	1.6	-9.2	10.7	-3.4	4.8
Russell World Cap	0.7	-1.1	-8.4	1.5	-8.9	10.9	-3.3	4.6
Russell Developed	0.7	-1.0	-8.0	1.8	-8.0	11.1	-3.7	4.4
Russell Developed Large Cap	0.7	-1.0	-7.9	1.8	-7.7	10.8	-3.7	4.2
Russell Developed Small Cap	0.4	-0.5	-8.8	1.7	-10.9	13.5	-3.5	6.7
Russell Developed ex-US	1.5	-2.4	-10.7	-2.6	-16.7	5.7	-6.4	5.1
Russell Developed ex-US Large Cap	1.6	-2.5	-10.7	-2.9	-16.8	5.2	-6.5	4.8
Russell Developed ex-US Small Cap	1.3	-1.6	-10.9	0.0	-15.6	10.0	-5.5	8.1
Russell Developed ex-North America	1.5	-2.7	-10.8	-2.4	-16.5	5.2	-6.9	4.7
Russell Developed ex-North America Large Cap	1.5	-2.8	-10.8	-2.8	-16.7	4.8	-7.0	4.3
Russell Developed ex-Japan	0.7	-1.0	-7.9	2.2	-8.1	12.1	-3.3	4.7
Russell Emerging Markets	0.8	-2.4	-12.0	-0.5	-17.7	9.7	0.0	12.3
Russell Emerging Markets Large Cap	0.7	-2.5	-12.4	-1.3	-17.5	9.4	0.3	12.1
Russell Emerging Markets Small Cap	1.0	-1.9	-9.5	4.3	-19.0	10.9	-0.9	13.0
Russell BRIC	0.0	-2.6	-14.5	-4.0	-23.6	4.9	-1.3	16.8
Russell Global 1000™	0.7	-1.2	-8.3	1.2	-8.2	9.7	-3.7	3.8
Russell Global 1000™ ex-U.S.	1.4	-2.6	-11.1	-3.1	-17.0	5.1	-5.7	4.9
Russell Global 2000™	0.6	-0.9	-8.9	2.0	-11.8	13.0	-2.5	7.6
Russell Global 2000™ ex-U.S.	1.3	-2.0	-10.7	0.9	-16.3	10.3	-3.6	9.8
Russell Global 3000™	0.7	-1.2	-8.4	1.3	-8.5	10.0	-3.7	4.1
Russell Global 3000™ ex-U.S.	1.4	-2.5	-11.1	-2.7	-17.0	5.6	-5.6	5.3
Asia Pacific								
Russell Asia Pacific	1.0	-1.6	-10.3	-0.4	-12.9	7.3	-2.8	6.4
Russell Asia Pacific ex-Japan	1.3	-2.0	-10.8	1.0	-16.1	11.2	0.2	10.8
Russell Asia ex-Japan	1.2	-1.7	-9.9	2.5	-16.1	10.0	0.8	10.3
Russell Greater China	1.3	-1.6	-9.2	2.5	-18.8	6.8	0.6	7.9
Russell Greater China Large Cap	1.2	-1.6	-9.6	1.9	-17.1	7.4	1.7	8.3
Russell Greater China Small Cap	1.6	-1.4	-7.0	5.3	-25.8	4.4	-3.7	6.1
Russell Developed Pacific Basin	0.8	-1.5	-10.5	-1.7	-10.3	6.2	-4.6	4.6
Russell Developed Pacific Basin ex-Japan	1.3	-2.7	-12.0	-0.2	-14.9	14.1	-0.6	11.1
Russell Emerging Asia	1.2	-1.6	-10.1	1.8	-16.8	9.4	0.8	10.6
Russell Australia High Dividend	1.4	-3.0	-12.3	-2.4	-11.2	17.0	-2.2	--

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Russell Australia High Dividend (AUD)	1.0	-1.3	-6.1	2.9	-4.0	8.9	-5.3	--
Europe								
Russell Europe	1.8	-3.5	-11.4	-2.8	-20.1	4.9	-8.1	4.7
Russell Europe ex-UK	1.8	-3.7	-11.8	-4.0	-24.1	2.8	-9.1	4.6
Russell Eurozone	1.9	-3.8	-11.4	-5.5	-26.2	-0.5	-11.1	3.4
Russell Developed Europe	1.9	-3.4	-11.0	-2.8	-19.5	4.8	-8.0	4.6
Russell Developed Europe Large Cap	1.9	-3.5	-11.0	-3.3	-19.4	4.6	-7.9	4.4
Russell Developed Europe Large Cap (EUR)	2.0	-2.1	-6.4	-0.2	-10.2	8.3	-6.6	1.2
Russell Developed Europe Small Cap	1.8	-2.5	-11.6	4.9	-21.1	8.1	-9.0	8.2
Russell Developed Europe Small Cap (EUR)	1.9	-1.2	-7.0	8.2	-12.1	12.0	-7.8	4.9
Russell Developed Europe SMID (EUR)	2.2	-1.9	-6.9	6.0	-11.8	12.3	-6.6	4.7
Russell Developed Europe SMID	2.1	-3.3	-11.5	2.8	-20.9	8.4	-7.9	8.0
Russell Developed Europe SMID (GBP)	2.1	-2.8	-8.6	1.6	-18.8	8.8	-3.4	7.2
Russell Developed Europe SMID (CHF)	2.2	-1.9	-7.0	4.9	-14.5	3.8	-12.4	2.7
Russell Europe SMID 300 (EUR)	2.4	-2.7	-8.3	4.6	-17.1	10.7	-9.1	1.8
Russell Europe SMID 300	2.3	-4.0	-12.8	1.4	-25.6	6.9	-10.4	5.0
Russell Europe SMID 300 (GBP)	2.4	-3.5	-9.9	0.2	-23.7	7.3	-6.1	4.2
Russell Europe SMID 300 (CHF)	2.4	-2.7	-8.3	3.4	-19.6	2.4	-14.8	-0.2
Russell Developed Europe ex-UK	1.9	-3.6	-11.3	-4.0	-23.7	2.5	-9.0	4.5
Russell Developed Eurozone	1.9	-3.8	-11.4	-5.5	-26.2	-0.5	-11.1	3.4
Russell Emerging Europe	0.5	-4.9	-17.8	-4.2	-27.9	6.5	-8.2	10.8
Russell Emerging Europe Large Cap	0.5	-5.0	-18.1	-5.2	-27.4	6.0	-7.7	10.5
Russell Emerging Europe Small Cap	0.6	-4.2	-14.9	5.5	-31.5	10.7	-11.4	12.9
Russell Emerging EMEA	1.0	-4.2	-14.6	-1.8	-19.6	8.9	-4.9	13.0
Chi-X Europe Russell PanEurope (EUR)	1.9	-2.1	-6.1	-1.1	-10.2	7.4	-6.9	0.5
Chi-X Europe Russell Eurozone (EUR)	2.0	-2.6	-6.4	-3.6	-18.2	1.7	-10.2	-0.8
Chi-X Europe Russell PanEurope60 (EUR)	1.9	-2.0	-6.0	-3.1	-10.1	5.5	-7.2	-0.8
Chi-X Europe Russell Eurozone40 (EUR)	2.0	-2.6	-6.3	-6.0	-19.3	-0.3	-10.1	-1.6
Americas								
Russell Latin America	-0.8	-3.1	-15.0	-5.5	-18.8	10.8	3.2	19.5

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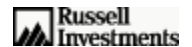
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Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Growth	0.6	-1.1	-8.5	3.1	-7.1	13.0	-1.0	5.1
Russell Global Large Cap Growth	0.6	-1.1	-8.4	3.1	-6.4	12.9	-0.9	5.0
Russell Global SMID Growth	0.8	-1.1	-9.4	3.6	-11.5	15.7	-0.8	8.0
Russell Global Small Cap Growth	0.6	-0.9	-9.5	2.7	-13.5	14.1	-2.8	6.8
Russell Global ex-US Growth	1.2	-2.4	-11.1	-0.9	-15.1	8.9	-3.4	6.3
Russell Global ex-US Large Cap Growth	1.2	-2.5	-11.1	-1.2	-14.7	8.6	-3.2	6.1
Russell Global ex-US Small Cap Growth	1.4	-1.9	-11.3	1.8	-18.0	11.2	-4.7	8.0
Russell Global ex-North America Growth	1.1	-2.7	-11.3	-0.3	-14.7	9.0	-3.5	6.2
Russell Global ex-Japan Growth	0.6	-1.1	-8.5	3.2	-7.3	13.3	-0.7	5.5
Russell Global ex-US ex-Japan Growth	1.3	-2.5	-11.2	-0.9	-15.6	9.1	-2.9	7.5
Russell Global ex-UK Growth	0.5	-0.9	-8.4	3.4	-7.2	13.1	-0.9	5.0
Russell Global ex-Canada Growth	0.5	-1.2	-8.5	3.6	-6.3	13.3	-0.9	5.1
Russell Global ex-Australia Growth	0.6	-1.0	-8.3	3.4	-6.6	13.1	-1.0	5.0
Russell Developed Growth	0.6	-0.8	-7.8	3.8	-4.6	13.9	-0.9	4.7
Russell Developed Large Cap Growth	0.6	-0.8	-7.7	3.9	-3.8	13.7	-0.7	4.6
Russell Developed Small Cap Growth	0.5	-0.5	-9.5	2.0	-12.1	15.3	-2.9	5.8
Russell Developed ex-US Growth	1.5	-2.5	-10.8	-1.3	-13.9	8.7	-4.1	5.3
Russell Developed ex-US Large Cap Growth	1.5	-2.5	-10.6	-1.4	-13.3	8.4	-3.9	5.3
Russell Developed ex-US Small Cap Growth	1.7	-1.8	-12.4	-0.1	-18.5	11.4	-6.2	6.4
Russell Developed ex-North America Growth	1.4	-3.0	-11.0	-0.5	-13.0	8.8	-4.3	5.1
Russell Developed ex-North America LC Growth	1.4	-3.0	-10.8	-0.9	-12.7	8.5	-4.1	5.1
Russell Developed ex-Japan Growth	0.6	-0.8	-7.8	3.9	-4.7	14.2	-0.5	5.1
Russell Emerging Markets Growth	0.7	-2.3	-11.7	0.0	-17.3	9.6	-1.0	10.8
Russell Emerging Markets Mega Cap Growth	0.6	-2.5	-12.7	-2.9	-18.7	6.4	-2.0	8.8
Russell Emerging Markets Large Cap Growth	0.7	-2.4	-12.0	-0.8	-17.3	9.3	-0.6	10.6
Russell Emerging Markets Small Cap Growth	0.9	-1.9	-9.8	4.6	-17.3	10.9	-2.4	11.2
Russell BRIC Growth	0.0	-2.4	-14.1	-2.9	-23.3	5.3	-2.8	15.7
Russell Global 1000™ Growth	0.5	-1.1	-8.2	2.9	-5.2	12.2	-0.8	4.3
Russell Global 1000™ ex-U.S. Growth	1.2	-2.5	-11.0	-2.1	-14.5	7.7	-3.3	5.4
Russell Global 2000™ Growth	0.7	-0.9	-9.4	2.7	-11.7	15.1	-1.5	7.3
Russell Global 2000™ ex-U.S. Growth	1.4	-2.1	-11.4	1.9	-16.2	12.5	-3.0	8.9
Russell Global 3000™ Growth	0.5	-1.1	-8.3	2.9	-5.8	12.4	-0.9	4.5
Russell Global 3000™ ex-U.S. Growth	1.2	-2.5	-11.0	-1.7	-14.7	8.2	-3.3	5.7
Asia Pacific								
Russell Asia Pacific Growth	1.0	-1.8	-10.7	0.1	-16.7	8.3	-2.8	5.2
Russell Asia Pacific ex-Japan Growth	1.1	-1.9	-10.9	0.2	-18.4	9.2	-0.1	10.0
Russell Asia ex-Japan Growth	1.0	-1.6	-10.0	1.9	-17.9	8.2	-0.1	8.8
Russell Greater China Growth	1.4	-1.6	-9.5	2.7	-19.7	6.2	0.0	6.4
Russell Developed Pacific Basin Growth	1.1	-2.3	-11.9	-2.8	-14.3	8.9	-4.6	3.2
Russell Developed Pacific Basin ex-Japan Growth	1.3	-2.8	-13.2	-3.5	-18.7	11.9	-1.0	11.1
Russell Emerging Asia Growth	1.0	-1.6	-10.0	1.9	-18.2	7.9	0.1	9.0
Europe								
Russell Europe Growth	1.5	-3.3	-11.1	0.0	-13.7	8.6	-4.8	5.8
Russell Europe ex-UK Growth	1.6	-3.6	-11.4	0.2	-17.5	6.9	-5.7	5.4

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Russell Eurozone Growth	1.6	-3.6	-10.8	0.1	-17.8	4.3	-7.2	4.8
Russell Developed Europe Growth	1.5	-3.2	-10.7	0.2	-12.7	8.8	-4.2	6.0
Russell Developed Europe ex-UK Growth	1.6	-3.4	-10.8	0.4	-16.3	6.9	-4.9	5.7
Russell Developed Eurozone Growth	1.6	-3.6	-10.8	0.1	-17.8	4.3	-7.2	4.8
Russell Emerging Europe Growth	0.7	-5.0	-17.9	-2.6	-29.2	7.2	-10.7	11.3
Russell Emerging EMEA Growth	1.2	-4.1	-13.8	-1.1	-16.9	10.5	-5.8	12.5
Americas								
Russell Latin America Growth	-0.5	-2.9	-14.5	-4.2	-15.1	12.8	1.1	17.4

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	Global							
Russell Global Value	0.8	-1.3	-8.6	-0.2	-11.8	8.6	-5.7	4.6
Russell Global Large Cap Value	0.9	-1.3	-8.6	-0.4	-11.8	8.2	-6.0	4.2
Russell Global SMID Value	0.7	-1.0	-8.6	0.8	-12.5	12.4	-3.1	8.0
Russell Global Small Cap Value	0.4	-0.8	-8.3	1.8	-11.9	11.7	-3.3	8.5
Russell Global ex-US Value	1.5	-2.4	-11.0	-3.2	-18.9	4.2	-7.0	6.1
Russell Global ex-US Large Cap Value	1.5	-2.5	-11.2	-3.8	-19.4	3.5	-7.4	5.4
Russell Global ex-US Small Cap Value	1.0	-1.5	-9.6	1.0	-15.5	9.3	-3.7	10.7
Russell Global ex-North America Value	1.4	-2.5	-11.1	-3.4	-18.9	3.6	-7.5	5.7
Russell Global ex-Japan Value	0.9	-1.3	-8.4	0.2	-12.3	10.0	-5.5	4.8
Russell Global ex-US ex-Japan Value	1.8	-3.0	-11.5	-3.3	-22.0	5.3	-7.1	6.6
Russell Global ex-UK Value	0.7	-1.2	-8.5	-0.2	-11.7	8.7	-5.4	4.7
Russell Global ex-Canada Value	0.8	-1.3	-8.5	-0.2	-11.5	8.4	-5.9	4.4
Russell Global ex-Australia Value	0.8	-1.2	-8.5	-0.2	-11.8	8.3	-5.8	4.5
Russell Developed Value	0.8	-1.1	-8.2	-0.1	-11.1	8.5	-6.3	4.0
Russell Developed Large Cap Value	0.9	-1.2	-8.2	-0.2	-11.2	8.2	-6.5	3.6
Russell Developed Small Cap Value	0.2	-0.5	-8.1	1.4	-9.8	11.9	-4.2	7.3
Russell Developed ex-US Value	1.6	-2.4	-10.6	-3.6	-19.0	3.3	-8.4	5.0
Russell Developed ex-US Large Cap Value	1.7	-2.5	-10.8	-4.1	-19.6	2.6	-8.7	4.4
Russell Developed ex-US Small Cap Value	0.9	-1.4	-9.7	0.1	-13.2	8.9	-5.2	9.4
Russell Developed ex-North America Value	1.5	-2.5	-10.7	-3.8	-19.0	2.6	-9.0	4.4
Russell Developed ex-North America Large Cap Value	1.6	-2.6	-10.8	-4.3	-19.6	2.0	-9.4	3.8
Russell Developed ex-Japan Value	0.9	-1.2	-7.9	0.4	-11.6	10.0	-6.1	4.1
Russell Emerging Markets Value	0.9	-2.7	-12.7	-1.3	-18.7	9.7	1.5	14.2
Russell Emerging Markets Mega Cap Value	0.5	-3.0	-14.6	-3.9	-15.9	8.5	1.4	13.1
Russell Emerging Markets Large Cap Value	0.8	-2.8	-13.4	-2.4	-18.0	9.4	1.7	14.1
Russell Emerging Markets Small Cap Value	1.1	-1.9	-9.1	3.9	-21.6	10.9	1.0	14.9
Russell BRIC Value	-0.2	-3.1	-15.5	-6.2	-24.0	3.7	1.5	18.1
Russell Global 1000™ Value	0.9	-1.3	-8.5	-0.5	-11.1	7.2	-6.7	3.2
Russell Global 1000™ ex-U.S. Value	1.6	-2.7	-11.3	-4.2	-19.6	2.3	-8.2	4.3
Russell Global 2000™ Value	0.6	-0.9	-8.3	1.1	-11.9	10.7	-3.6	7.8
Russell Global 2000™ ex-U.S. Value	1.1	-1.8	-9.9	-0.3	-16.4	7.9	-4.2	10.4
Russell Global 3000™ Value	0.9	-1.3	-8.5	-0.3	-11.2	7.5	-6.4	3.6
Russell Global 3000™ ex-U.S. Value	1.6	-2.6	-11.1	-3.8	-19.3	2.8	-7.9	4.8
Asia Pacific								
Russell Asia Pacific Value	0.9	-1.4	-10.0	-0.7	-9.6	6.5	-2.6	7.6
Russell Asia Pacific ex-Japan Value	1.5	-2.1	-10.5	2.2	-12.3	14.6	0.8	11.7
Russell Asia ex-Japan Value	1.5	-1.8	-9.7	3.4	-13.1	13.0	2.2	12.0
Russell Greater China Value	1.1	-1.5	-8.6	2.1	-17.2	7.7	1.9	9.6
Russell Developed Pacific Basin Value	0.7	-1.2	-9.9	-1.4	-8.4	4.7	-4.2	6.1
Russell Developed Pacific Basin ex-Japan Value	1.4	-2.5	-10.9	2.9	-10.9	16.3	-0.5	10.8
Russell Emerging Asia Value	1.7	-1.7	-10.2	1.7	-13.7	12.5	2.2	12.6
Russell Australia High Value	1.3	-2.9	-12.9	-2.5	-12.2	17.1	--	--
Russell Australia High Value (AUD)	0.9	-1.1	-6.7	2.8	-5.0	9.1	--	--
Europe								

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Russell Europe Value	2.1	-3.6	-11.8	-5.8	-25.9	1.3	-11.0	3.7
Russell Europe ex-UK Value	2.1	-3.9	-12.3	-7.6	-29.4	-0.6	-11.7	4.1
Russell Eurozone Value	2.2	-4.0	-11.9	-9.3	-31.3	-3.5	-13.4	2.7
Russell Developed Europe Value	2.3	-3.6	-11.4	-5.8	-25.9	1.0	-11.4	3.5
Russell Developed Europe ex-UK Value	2.2	-3.8	-11.7	-7.8	-29.6	-1.1	-12.2	3.8
Russell Developed Eurozone Value	2.2	-4.0	-11.9	-9.3	-31.3	-3.5	-13.4	2.7
Russell Emerging Europe Value	0.4	-4.8	-17.7	-5.4	-26.8	5.5	-4.4	12.0
Russell Emerging EMEA Value	0.7	-4.3	-15.9	-2.8	-23.4	6.6	-3.2	14.4
Americas								
Russell Latin America Value	-1.7	-3.7	-16.6	-9.3	-27.9	6.1	6.7	22.0

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Defensive	0.6	-1.3	-6.9	1.5	-2.8	12.6	-0.8	5.8
Russell Global Large Cap Defensive	0.6	-1.3	-6.9	1.3	-2.5	12.4	-0.7	5.5
Russell Global SMID Defensive	0.6	-1.0	-7.1	3.1	-3.2	15.5	0.4	9.2
Russell Global Small Cap Defensive	0.4	-0.8	-7.3	3.1	-5.4	14.6	-0.7	9.0
Russell Global ex-US Defensive	1.1	-2.4	-9.5	-1.2	-9.4	10.3	-1.5	8.0
Russell Global ex-US Large Cap Defensive	1.1	-2.5	-9.6	-1.7	-9.5	9.9	-1.6	7.6
Russell Global ex-US Small Cap Defensive	0.9	-1.6	-8.7	3.2	-8.7	13.0	-1.1	11.0
Russell Global ex-North America Defensive	1.0	-2.5	-9.6	-1.3	-9.6	9.8	-1.7	7.7
Russell Global ex-UK Defensive	0.5	-1.2	-6.8	1.6	-2.8	12.7	-0.5	5.7
Russell Global ex-UK Defensive (GBP)	0.5	-0.7	-3.7	0.4	-0.3	13.1	4.3	4.9
Russell Global ex-Canada Defensive	0.5	-1.3	-6.9	1.5	-2.6	12.5	-0.8	5.6
Russell Global ex-Canada Defensive (CAD)	0.1	-0.2	-3.1	2.5	2.3	9.1	-1.8	1.4
Russell Global ex-Japan Defensive	0.6	-1.3	-6.9	1.8	-3.1	13.2	-0.7	5.9
Russell Global ex-Japan Defensive (JPY)	1.3	-2.2	-7.7	4.8	-6.1	6.7	-8.8	1.2
Russell Global ex-Australia Defensive	0.5	-1.2	-6.7	1.7	-2.3	12.5	-0.9	5.6
Russell Global ex-Australia Defensive (AUD)	0.1	0.6	-0.1	7.3	5.7	4.7	-4.0	-0.2
Russell World Cap Defensive	0.6	-1.3	-6.8	1.4	-2.4	12.5	-0.7	5.5
Russell Developed Defensive	0.6	-1.1	-6.4	1.5	-2.2	12.3	-1.2	5.4
Russell Developed Large Cap Defensive	0.6	-1.2	-6.4	1.4	-2.0	12.2	-1.1	5.1
Russell Developed Small Cap Defensive	0.3	-0.6	-7.1	2.2	-4.5	13.7	-1.8	7.7
Russell Developed ex-US Defensive	1.2	-2.4	-9.1	-1.8	-9.8	9.3	-2.5	7.2
Russell Developed ex-US Large Cap Defensive	1.2	-2.5	-9.1	-2.2	-10.0	9.1	-2.4	7.0
Russell Developed ex-US Small Cap Defensive	0.8	-1.5	-8.9	1.7	-8.4	10.9	-3.1	9.2
Russell Developed ex-North America Defensive	1.1	-2.6	-9.2	-2.1	-10.0	8.6	-2.8	6.8
Russell Developed ex-North America LC Defensive	1.2	-2.7	-9.2	-2.5	-10.1	8.5	-2.7	6.6
Russell Emerging Markets Defensive	0.7	-2.5	-11.1	1.5	-8.2	15.2	4.4	15.5
Russell Emerging Markets Large Cap Defensive	0.6	-2.7	-11.7	0.5	-7.9	14.4	4.4	15.1
Russell Emerging Markets Small Cap Defensive	1.0	-1.9	-8.3	6.8	-9.6	18.3	4.5	16.9
Russell BRIC Defensive	-0.3	-2.9	-13.9	-3.3	-16.0	10.7	4.3	18.5
Asia Pacific								
Russell Asia Pacific Defensive	0.7	-1.5	-9.0	0.2	-5.2	11.5	1.6	9.1
Russell Asia Pacific ex-Japan Defensive	1.1	-2.1	-9.9	2.0	-8.1	15.8	3.7	13.5
Russell Asia Pacific ex-Japan Defensive (JPY)	1.8	-2.9	-10.6	5.0	-11.0	9.1	-4.8	8.5
Russell Asia Defensive	0.4	-1.0	-7.7	1.0	-2.2	10.5	1.7	7.7
Russell Asia ex-Japan Defensive	0.9	-1.6	-8.2	4.7	-4.8	15.8	5.4	13.4
Russell Asia ex-Japan Defensive (JPY)	1.6	-2.4	-8.9	7.8	-7.8	9.2	-3.3	8.4
Russell Greater China Defensive	0.8	-1.5	-6.5	4.1	-8.6	12.2	4.6	11.7
Russell Greater China Large Cap Defensive	0.6	-1.5	-6.7	2.6	-6.5	12.3	5.1	12.2
Russell Developed Pacific Basin Defensive	0.6	-1.5	-9.2	-1.5	-5.7	9.2	-0.2	7.5
Russell Developed Pacific Basin ex-Japan Defensive	1.3	-2.5	-11.0	0.2	-11.8	15.4	1.9	12.6
Russell Emerging Asia Defensive	0.9	-1.6	-8.6	4.0	-4.0	16.1	5.9	14.7
Europe								
Russell Europe Defensive	1.4	-3.1	-9.6	-2.5	-12.3	8.3	-3.9	6.5
Russell Europe Defensive (EUR)	1.4	-1.8	-4.9	0.6	-2.3	12.2	-2.6	3.2

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Russell Europe ex-UK Defensive	1.4	-3.4	-10.2	-3.8	-15.9	7.0	-4.4	6.7
Russell Europe ex-UK Defensive (GBP)	1.4	-2.9	-7.2	-4.9	-13.7	7.4	0.2	5.9
Russell Eurozone Defensive	1.5	-3.5	-9.9	-5.1	-17.6	4.2	-6.4	6.0
Russell Eurozone Defensive (EUR)	1.6	-2.2	-5.2	-2.1	-8.2	7.9	-5.1	2.7
Russell Developed Europe Defensive	1.4	-3.1	-9.2	-2.3	-11.6	8.6	-3.7	6.6
Russell Developed Europe Defensive (EUR)	1.5	-1.7	-4.5	0.7	-1.5	12.5	-2.4	3.3
Russell Developed Europe Large Cap Defensive	1.4	-3.1	-9.1	-2.8	-11.3	8.5	-3.5	6.3
Russell Developed Europe Large Cap Defensive (EUR)	1.5	-1.8	-4.4	0.3	-1.1	12.4	-2.2	3.0
Russell Developed Europe Small Cap Defensive	1.4	-2.2	-10.1	4.4	-16.6	10.3	-5.9	10.3
Russell Developed Europe Small Cap Defensive (EUR)	1.4	-0.9	-5.5	7.8	-7.1	14.2	-4.6	6.9
Russell Developed Europe ex-UK Defensive	1.5	-3.3	-9.7	-3.7	-15.2	7.3	-4.2	6.8
Russell Developed Europe ex-UK Defensive (GBP)	1.5	-2.8	-6.7	-4.7	-13.0	7.7	0.4	5.9
Russell Developed Eurozone Defensive	1.5	-3.5	-9.9	-5.1	-17.6	4.2	-6.4	6.0
Russell Developed Eurozone Defensive (EUR)	1.6	-2.2	-5.2	-2.1	-8.2	7.9	-5.1	2.7
Russell Emerging Europe Defensive	0.2	-4.5	-17.0	-5.6	-23.4	5.2	-5.5	10.5
Russell Emerging Europe Defensive (EUR)	0.3	-3.2	-12.7	-2.6	-14.6	9.0	-4.1	7.1
Russell Emerging Europe Large Cap Defensive	0.2	-4.5	-17.4	-6.4	-23.0	3.2	-4.5	8.1
Russell Emerging Europe Large Cap Defensive (EUR)	0.3	-3.2	-13.1	-3.4	-14.2	6.9	-3.2	4.8
Russell Emerging EMEA Defensive	0.9	-4.0	-14.1	-2.1	-14.2	13.5	0.0	17.0
Russell Emerging EMEA Defensive (EUR)	1.0	-2.7	-9.6	1.0	-4.4	17.5	1.4	13.4
Americas								
Russell 3000® Defensive	0.0	0.0	-3.9	4.6	5.7	15.4	0.1	3.7
Russell 1000® Defensive	0.0	-0.1	-3.9	4.8	6.1	15.2	0.1	3.5
Russell 2000® Defensive	-0.4	0.5	-4.8	2.9	0.8	17.6	0.2	6.0
Russell Top 200® Defensive	-0.1	-0.2	-4.0	4.3	6.4	14.3	-0.2	2.8
Russell Midcap® Defensive	0.4	0.4	-3.5	6.8	5.2	20.2	1.9	6.8
Russell North America Defensive	0.1	-0.1	-4.3	4.3	4.4	15.4	0.2	4.2
Russell North America Large Cap Defensive	0.2	-0.1	-4.3	4.4	4.8	15.2	0.2	4.0
Russell Latin America Defensive	-0.1	-2.9	-13.1	0.5	-9.4	15.7	6.4	17.3

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Dynamic	0.9	-1.0	-10.4	1.4	-16.2	8.9	-6.2	3.8
Russell Global Large Cap Dynamic	0.9	-1.1	-10.3	1.4	-15.7	8.6	-6.2	3.6
Russell Global SMID Dynamic	0.8	-1.1	-10.3	1.5	-17.3	12.9	-3.4	7.3
Russell Global Small Cap Dynamic	0.6	-0.8	-10.7	1.3	-19.9	11.1	-5.7	6.2
Russell Global ex-US Dynamic	1.6	-2.4	-12.8	-3.0	-24.4	2.8	-8.8	4.4
Russell Global ex-US Large Cap Dynamic	1.7	-2.5	-12.8	-3.3	-24.4	2.2	-9.0	3.9
Russell Global ex-US Small Cap Dynamic	1.5	-1.8	-12.3	-0.5	-24.5	7.4	-7.5	7.8
Russell Global ex-North America Dynamic	1.6	-2.7	-12.9	-2.5	-24.1	2.6	-9.3	4.1
Russell Global ex-UK Dynamic	0.8	-0.9	-10.1	1.6	-16.1	8.9	-5.8	3.9
Russell Global ex-UK Dynamic (GBP)	0.8	-0.4	-7.1	0.4	-14.0	9.3	-1.3	3.1
Russell Global ex-Canada Dynamic	0.8	-1.1	-10.3	1.9	-15.5	9.1	-6.3	3.7
Russell Global ex-Canada Dynamic (CAD)	0.3	0.0	-6.7	2.9	-11.4	5.9	-7.2	-0.4
Russell Global ex-Japan Dynamic	0.9	-1.0	-10.3	1.8	-16.6	9.9	-5.7	4.3
Russell Global ex-Japan Dynamic (JPY)	1.6	-1.9	-11.0	4.9	-19.2	3.6	-13.4	-0.4
Russell Global ex-Australia Dynamic	0.9	-1.0	-10.3	1.6	-16.0	8.8	-6.2	3.8
Russell Global ex-Australia Dynamic (AUD)	0.4	0.8	-3.9	7.1	-9.2	1.3	-9.2	-1.9
Russell World Cap Dynamic	0.8	-1.0	-10.2	1.6	-15.5	9.0	-6.1	3.6
Russell Developed Dynamic	0.9	-0.8	-9.9	2.1	-14.4	9.6	-6.8	3.0
Russell Developed Large Cap Dynamic	0.9	-0.8	-9.8	2.2	-14.1	9.2	-6.9	2.8
Russell Developed Small Cap Dynamic	0.5	-0.4	-10.7	1.0	-17.8	13.1	-5.8	5.3
Russell Developed ex-US Dynamic	2.0	-2.5	-12.8	-3.5	-24.7	1.5	-11.1	2.5
Russell Developed ex-US Large Cap Dynamic	2.0	-2.6	-12.8	-3.7	-24.8	0.7	-11.4	2.0
Russell Developed ex-US Small Cap Dynamic	1.8	-1.7	-13.3	-2.1	-23.5	8.8	-8.8	6.5
Russell Developed ex-North America Dynamic	2.0	-2.9	-13.0	-2.8	-24.3	1.1	-12.1	1.9
Russell Developed ex-North America LC Dynamic	2.0	-3.0	-13.0	-3.2	-24.6	0.3	-12.4	1.4
Russell Emerging Markets Dynamic	0.8	-2.3	-12.6	-1.9	-23.7	6.0	-2.4	10.8
Russell Emerging Markets Large Cap Dynamic	0.8	-2.4	-13.0	-2.5	-23.2	6.2	-1.9	10.7
Russell Emerging Markets Small Cap Dynamic	1.0	-1.9	-10.6	2.2	-26.2	5.3	-4.9	10.4
Russell BRIC Dynamic	0.1	-2.5	-14.8	-4.3	-26.9	2.5	-3.0	16.5
Asia Pacific								
Russell Asia Pacific Dynamic	1.2	-1.6	-11.4	-0.8	-18.4	4.1	-6.3	4.4
Russell Asia Pacific ex-Japan Dynamic	1.4	-2.0	-11.6	0.2	-22.3	7.4	-2.9	8.7
Russell Asia Pacific ex-Japan Dynamic (JPY)	2.1	-2.8	-12.3	3.2	-24.7	1.2	-10.8	3.8
Russell Asia Dynamic	1.1	-1.5	-11.0	-0.3	-18.0	3.3	-6.2	4.1
Russell Asia ex-Japan Dynamic	1.3	-1.8	-11.0	1.1	-22.1	6.5	-2.1	8.6
Russell Asia ex-Japan Dynamic (JPY)	2.0	-2.6	-11.7	4.2	-24.6	0.4	-10.1	3.8
Russell Greater China Dynamic	1.6	-1.6	-10.5	1.7	-23.2	3.9	-2.0	6.0
Russell Greater China Large Cap Dynamic	1.5	-1.7	-10.9	1.6	-21.4	4.7	-0.6	6.6
Russell Developed Pacific Basin Dynamic	1.0	-1.5	-11.8	-2.0	-14.6	3.2	-9.0	2.0
Russell Developed Pacific Basin ex-Japan Dynamic	1.4	-2.9	-13.9	-1.1	-20.3	11.6	-4.4	9.1
Russell Emerging Asia Dynamic	1.4	-1.7	-10.9	0.6	-22.7	5.8	-2.0	8.7
Europe								
Russell Europe Dynamic	2.5	-4.0	-14.3	-3.4	-30.2	-0.1	-13.9	1.8
Russell Europe Dynamic (EUR)	2.6	-2.7	-9.8	-0.3	-22.2	3.5	-12.7	-1.3

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 23, 2012				Annualized net returns As of May 23, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Russell Europe ex-UK Dynamic	2.5	-4.2	-14.3	-4.3	-34.5	-2.9	-15.0	1.7
Russell Europe ex-UK Dynamic (GBP)	2.5	-3.7	-11.5	-5.4	-32.8	-2.6	-10.9	0.9
Russell Eurozone Dynamic	2.6	-4.2	-13.7	-6.1	-36.6	-6.4	-17.1	-0.2
Russell Eurozone Dynamic (EUR)	2.7	-2.9	-9.2	-3.1	-29.4	-3.1	-16.0	-3.2
Russell Developed Europe Dynamic	2.7	-3.9	-13.9	-3.4	-30.0	-0.6	-14.2	1.5
Russell Developed Europe Dynamic (EUR)	2.7	-2.6	-9.4	-0.4	-22.0	2.9	-13.0	-1.6
Russell Developed Europe Large Cap Dynamic	2.7	-4.0	-13.9	-4.1	-30.3	-1.1	-14.3	1.2
Russell Developed Europe Large Cap Dynamic (EUR)	2.8	-2.7	-9.5	-1.1	-22.3	2.4	-13.1	-1.9
Russell Developed Europe Small Cap Dynamic	2.4	-2.9	-13.7	5.5	-26.7	5.6	-13.0	5.6
Russell Developed Europe Small Cap Dynamic (EUR)	2.5	-1.5	-9.2	8.8	-18.4	9.4	-11.7	2.3
Russell Developed Europe ex-UK Dynamic	2.7	-4.1	-13.8	-4.5	-34.8	-4.0	-15.6	1.2
Russell Developed Europe ex-UK Dynamic (GBP)	2.7	-3.6	-10.9	-5.5	-33.1	-3.7	-11.5	0.4
Russell Developed Eurozone Dynamic	2.6	-4.2	-13.7	-6.1	-36.6	-6.4	-17.1	-0.2
Russell Developed Eurozone Dynamic (EUR)	2.7	-2.9	-9.2	-3.1	-29.4	-3.1	-16.0	-3.2
Russell Emerging Europe Dynamic	0.8	-5.3	-18.6	-2.7	-31.9	4.4	-9.5	11.0
Russell Emerging Europe Dynamic (EUR)	0.8	-4.0	-14.3	0.3	-24.2	8.2	-8.2	7.6
Russell Emerging Europe Large Cap Dynamic	0.8	-5.4	-18.8	-3.8	-31.6	3.9	-9.0	10.9
Russell Emerging Europe Large Cap Dynamic (EUR)	0.9	-4.1	-14.6	-0.7	-23.8	7.6	-7.8	7.5
Russell Emerging EMEA Dynamic	1.1	-4.4	-15.4	-1.4	-26.4	4.4	-7.9	11.0
Russell Emerging EMEA Dynamic (EUR)	1.2	-3.1	-11.1	1.8	-18.0	8.1	-6.6	7.6
Americas								
Russell 3000® Dynamic	0.0	0.6	-7.6	6.8	-4.9	17.3	-2.7	3.7
Russell 1000® Dynamic	0.1	0.5	-7.6	6.9	-4.3	17.1	-2.7	3.6
Russell 2000® Dynamic	-0.9	1.0	-7.9	4.5	-10.9	18.4	-2.0	4.2
Russell Top 200® Dynamic	0.1	0.5	-7.8	8.3	-1.9	15.5	-3.9	1.8
Russell Midcap® Dynamic	0.1	0.5	-7.2	5.1	-7.4	19.6	-1.0	6.8
Russell North America Dynamic	0.2	0.6	-7.9	5.3	-7.3	16.0	-2.7	3.9
Russell North America Large Cap Dynamic	0.3	0.5	-7.9	5.7	-6.5	15.8	-2.7	3.9
Russell Latin America Dynamic	-1.4	-3.2	-16.6	-10.1	-25.4	6.6	0.6	19.5

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Net Index returns are created by applying taxes to dividend payments and vary according to a company's country of incorporation within the index. The tax rate applied is the rate applied to non-resident institutions that do not benefit from taxation treaties. Tax rates are reviewed quarterly and may be different from the current actual amount. Russell uses Exchange Data International (Globe Tax) to determine country tax rates.