

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global	-1.0	-1.2	-9.1	0.8	-11.9	10.9	-3.3	4.8
Russell Global Large Cap	-1.1	-1.1	-9.1	0.7	-11.5	10.7	-3.4	4.5
Russell Global SMID	-1.1	-1.5	-9.8	1.2	-14.6	14.1	-1.9	7.9
Russell Global Small Cap	-0.8	-1.4	-9.6	1.5	-15.2	13.4	-2.9	7.5
Russell Global ex-US	-0.5	-1.5	-10.5	-1.5	-18.4	8.0	-4.8	6.2
Russell Global ex-US Large Cap	-0.5	-1.5	-10.6	-1.9	-18.4	7.5	-5.0	5.8
Russell Global ex-US Small Cap	0.1	-1.7	-10.2	1.6	-18.3	12.2	-3.8	9.5
Russell Global ex-North America	-0.4	-1.6	-10.5	-1.1	-18.3	7.7	-5.2	6.0
Russell Global ex-Japan	-1.3	-1.1	-9.2	1.1	-12.1	11.7	-3.1	5.0
Russell Global ex-US ex-Japan	-0.9	-1.3	-10.8	-1.4	-19.8	8.9	-4.6	7.0
Russell Global ex-UK	-1.0	-1.1	-9.1	0.8	-12.1	10.9	-3.1	4.7
Russell Global ex-Canada	-1.1	-1.2	-9.0	1.1	-11.5	10.9	-3.4	4.6
Russell Global ex-Australia	-1.1	-1.1	-9.0	0.9	-11.7	10.8	-3.4	4.6
Russell World Cap	-1.1	-1.1	-9.1	0.8	-11.4	10.8	-3.3	4.5
Russell Developed	-1.1	-1.1	-8.8	0.9	-10.7	11.0	-3.7	4.2
Russell Developed Large Cap	-1.2	-1.1	-8.7	0.9	-10.4	10.7	-3.7	4.0
Russell Developed Small Cap	-1.0	-1.3	-9.8	0.6	-13.6	13.5	-3.5	6.5
Russell Developed ex-US	-0.5	-1.5	-10.3	-2.1	-18.2	7.2	-6.1	5.1
Russell Developed ex-US Large Cap	-0.6	-1.5	-10.3	-2.4	-18.4	6.7	-6.2	4.8
Russell Developed ex-US Small Cap	0.2	-1.6	-10.9	0.0	-17.0	11.8	-5.2	8.2
Russell Developed ex-North America	-0.5	-1.6	-10.2	-1.7	-18.0	6.7	-6.6	4.7
Russell Developed ex-North America Large Cap	-0.5	-1.6	-10.2	-2.1	-18.3	6.2	-6.7	4.3
Russell Developed ex-Japan	-1.4	-1.0	-8.8	1.1	-10.9	11.9	-3.4	4.4
Russell Emerging Markets	-0.4	-1.5	-11.1	0.6	-18.9	11.1	0.4	12.1
Russell Emerging Markets Large Cap	-0.5	-1.5	-11.5	-0.2	-18.5	10.6	0.7	12.0
Russell Emerging Markets Small Cap	0.1	-1.8	-9.0	5.0	-20.8	13.1	-0.5	12.7
Russell BRIC	-1.2	-0.8	-13.0	-2.2	-23.8	6.3	-1.0	16.7
Russell Global 1000™	-1.0	-1.0	-8.8	0.7	-10.6	9.8	-3.8	3.7
Russell Global 1000™ ex-U.S.	-0.7	-1.4	-10.6	-2.5	-18.5	6.5	-5.4	4.8
Russell Global 2000™	-0.9	-1.4	-9.7	1.0	-14.5	13.4	-2.4	7.4
Russell Global 2000™ ex-U.S.	0.1	-1.7	-10.5	1.2	-17.8	12.2	-3.2	9.7
Russell Global 3000™	-1.0	-1.1	-8.9	0.7	-10.9	10.1	-3.7	3.9
Russell Global 3000™ ex-U.S.	-0.6	-1.4	-10.6	-2.1	-18.4	7.0	-5.3	5.2
Asia Pacific								
Russell Asia Pacific	1.0	-2.4	-9.9	0.1	-14.7	8.5	-2.4	6.5
Russell Asia Pacific ex-Japan	0.4	-2.4	-10.5	1.4	-17.7	12.4	0.5	10.6
Russell Asia ex-Japan	0.6	-2.1	-9.8	2.7	-18.0	10.9	1.1	10.0
Russell Greater China	0.8	-1.9	-9.2	2.4	-20.5	7.4	0.8	7.5
Russell Greater China Large Cap	0.7	-1.7	-9.6	2.0	-18.5	7.8	1.9	8.0
Russell Greater China Small Cap	1.1	-2.6	-7.6	4.6	-28.6	5.6	-3.4	5.6
Russell Developed Pacific Basin	1.2	-2.6	-9.9	-1.1	-11.9	7.6	-4.1	4.9
Russell Developed Pacific Basin ex-Japan	-0.2	-2.7	-11.3	0.5	-15.8	15.7	-0.2	11.0
Russell Emerging Asia	0.7	-2.2	-10.0	1.9	-18.8	10.3	1.2	10.2
Russell Australia High Dividend	-0.5	-3.5	-11.2	-1.2	-11.7	19.1	-1.8	--

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Russell Australia High Dividend (AUD)	-0.5	-2.8	-6.3	2.7	-5.0	9.1	-5.3	--
Europe								
Russell Europe	-1.4	-1.1	-10.7	-2.1	-21.6	6.4	-7.8	4.6
Russell Europe ex-UK	-1.3	-0.9	-11.0	-3.1	-25.8	4.6	-8.7	4.5
Russell Eurozone	-1.4	-0.4	-10.5	-4.5	-28.0	1.4	-10.7	3.2
Russell Developed Europe	-1.3	-1.0	-10.4	-2.1	-21.1	6.3	-7.8	4.5
Russell Developed Europe Large Cap	-1.3	-1.0	-10.3	-2.6	-20.9	6.0	-7.7	4.2
Russell Developed Europe Large Cap (EUR)	-1.1	-1.1	-6.7	-0.6	-11.4	8.1	-6.6	0.9
Russell Developed Europe Small Cap	-1.2	-1.5	-11.6	4.9	-22.7	10.0	-8.8	8.1
Russell Developed Europe Small Cap (EUR)	-0.9	-1.6	-8.0	7.0	-13.4	12.2	-7.8	4.6
Russell Developed Europe SMID (EUR)	-1.0	-1.5	-7.8	5.0	-13.2	12.2	-6.6	4.4
Russell Developed Europe SMID	-1.2	-1.4	-11.4	2.9	-22.5	10.0	-7.6	7.9
Russell Developed Europe SMID (GBP)	-0.6	-1.4	-9.0	1.1	-20.8	8.8	-3.4	7.0
Russell Developed Europe SMID (CHF)	-1.0	-1.5	-7.9	3.9	-16.8	3.9	-12.4	2.5
Russell Europe SMID 300 (EUR)	-1.2	-1.6	-9.1	3.6	-18.9	10.7	-9.1	1.5
Russell Europe SMID 300	-1.4	-1.5	-12.6	1.5	-27.6	8.5	-10.1	4.8
Russell Europe SMID 300 (GBP)	-0.8	-1.4	-10.2	-0.2	-26.0	7.4	-6.0	4.0
Russell Europe SMID 300 (CHF)	-1.2	-1.6	-9.1	2.5	-22.2	2.5	-14.7	-0.5
Russell Developed Europe ex-UK	-1.1	-0.9	-10.6	-3.3	-25.5	4.2	-8.8	4.4
Russell Developed Eurozone	-1.4	-0.4	-10.5	-4.5	-28.0	1.4	-10.7	3.2
Russell Emerging Europe	-3.1	-1.2	-15.4	-1.5	-28.7	9.6	-7.9	11.3
Russell Emerging Europe Large Cap	-3.2	-1.3	-15.7	-2.4	-28.4	9.2	-7.5	11.0
Russell Emerging Europe Small Cap	-2.4	-0.5	-12.5	8.4	-31.6	13.0	-10.7	13.4
Russell Emerging EMEA	-2.1	-0.9	-12.6	0.5	-20.3	11.8	-4.4	13.3
Chi-X Europe Russell PanEurope (EUR)	-1.1	-1.0	-6.4	-1.4	-11.4	7.2	-6.8	0.3
Chi-X Europe Russell Eurozone (EUR)	-1.2	-0.3	-6.3	-3.6	-19.8	2.0	-10.0	-1.0
Chi-X Europe Russell PanEurope60 (EUR)	-1.2	-0.8	-6.1	-3.2	-11.1	5.3	-7.1	-1.0
Chi-X Europe Russell Eurozone40 (EUR)	-1.2	0.0	-6.1	-5.8	-20.8	0.0	-9.9	-1.8
Americas								
Russell Latin America	-2.1	-0.2	-13.0	-3.2	-17.9	12.2	3.8	19.5

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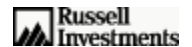
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Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Growth	-1.2	-1.2	-9.3	2.2	-9.7	13.1	-1.1	4.9
Russell Global Large Cap Growth	-1.2	-1.2	-9.2	2.2	-9.0	12.9	-0.9	4.7
Russell Global SMID Growth	-1.3	-1.4	-10.3	2.5	-14.3	15.9	-0.8	7.7
Russell Global Small Cap Growth	-1.0	-1.3	-10.4	1.7	-16.2	14.7	-2.7	6.5
Russell Global ex-US Growth	-0.6	-1.4	-10.5	-0.2	-16.3	10.4	-3.1	6.2
Russell Global ex-US Large Cap Growth	-0.6	-1.4	-10.4	-0.5	-15.9	10.0	-2.9	6.0
Russell Global ex-US Small Cap Growth	-0.1	-1.5	-11.1	2.0	-19.5	13.3	-4.4	7.9
Russell Global ex-North America Growth	-0.6	-1.5	-10.4	0.7	-15.9	10.5	-3.1	6.2
Russell Global ex-Japan Growth	-1.3	-1.1	-9.3	2.2	-9.9	13.3	-0.8	5.2
Russell Global ex-US ex-Japan Growth	-0.6	-1.4	-10.6	-0.2	-16.8	10.6	-2.6	7.4
Russell Global ex-UK Growth	-1.2	-1.2	-9.3	2.3	-10.0	13.0	-1.0	4.7
Russell Global ex-Canada Growth	-1.3	-1.2	-9.2	2.8	-9.0	13.3	-0.9	4.8
Russell Global ex-Australia Growth	-1.3	-1.1	-9.2	2.4	-9.3	13.1	-1.1	4.7
Russell Developed Growth	-1.4	-1.1	-9.0	2.4	-7.6	13.7	-1.0	4.4
Russell Developed Large Cap Growth	-1.4	-1.1	-8.9	2.6	-6.9	13.5	-0.8	4.3
Russell Developed Small Cap Growth	-1.4	-1.2	-10.9	0.4	-15.1	15.2	-2.9	5.5
Russell Developed ex-US Growth	-0.7	-1.4	-10.4	-0.9	-15.4	10.2	-3.8	5.3
Russell Developed ex-US Large Cap Growth	-0.8	-1.4	-10.2	-0.9	-14.8	9.9	-3.6	5.2
Russell Developed ex-US Small Cap Growth	-0.2	-1.3	-12.6	-0.3	-19.8	13.1	-5.9	6.3
Russell Developed ex-North America Growth	-0.8	-1.6	-10.2	0.4	-14.4	10.4	-3.9	5.1
Russell Developed ex-North America LC Growth	-0.8	-1.6	-10.0	0.1	-14.1	10.1	-3.7	5.0
Russell Developed ex-Japan Growth	-1.5	-1.1	-9.0	2.5	-7.8	13.9	-0.7	4.8
Russell Emerging Markets Growth	-0.3	-1.4	-10.6	1.2	-18.1	11.0	-0.5	10.6
Russell Emerging Markets Mega Cap Growth	-0.5	-1.2	-11.6	-1.6	-19.1	7.5	-1.7	8.6
Russell Emerging Markets Large Cap Growth	-0.3	-1.3	-10.9	0.5	-17.9	10.5	-0.2	10.5
Russell Emerging Markets Small Cap Growth	0.1	-1.8	-9.1	5.4	-19.2	13.5	-2.0	10.9
Russell BRIC Growth	-0.9	-0.7	-12.4	-1.0	-23.3	6.6	-2.4	15.6
Russell Global 1000™ Growth	-1.2	-1.1	-8.9	2.1	-7.7	12.2	-0.9	4.0
Russell Global 1000™ ex-U.S. Growth	-0.7	-1.3	-10.3	-1.3	-15.7	9.1	-3.0	5.3
Russell Global 2000™ Growth	-1.1	-1.3	-10.4	1.5	-14.8	15.5	-1.4	7.0
Russell Global 2000™ ex-U.S. Growth	-0.1	-1.5	-11.2	2.1	-17.8	14.4	-2.7	8.8
Russell Global 3000™ Growth	-1.2	-1.1	-9.0	2.1	-8.3	12.5	-1.0	4.2
Russell Global 3000™ ex-U.S. Growth	-0.6	-1.3	-10.4	-1.0	-15.9	9.6	-3.0	5.6
Asia Pacific								
Russell Asia Pacific Growth	0.6	-2.2	-10.2	0.7	-18.4	9.5	-2.4	5.3
Russell Asia Pacific ex-Japan Growth	0.5	-2.1	-10.4	0.8	-19.9	10.4	0.3	9.7
Russell Asia ex-Japan Growth	0.7	-1.8	-9.6	2.5	-19.5	9.2	0.3	8.4
Russell Greater China Growth	0.9	-1.9	-9.5	2.8	-21.5	6.9	0.3	5.9
Russell Developed Pacific Basin Growth	0.4	-2.6	-11.3	-2.1	-16.0	10.2	-4.1	3.4
Russell Developed Pacific Basin ex-Japan Growth	-0.1	-2.8	-12.5	-2.7	-20.0	13.6	-0.6	11.0
Russell Emerging Asia Growth	0.8	-1.9	-9.5	2.4	-19.8	8.9	0.5	8.6
Europe								
Russell Europe Growth	-1.2	-1.3	-10.2	1.0	-15.0	10.4	-4.5	5.6
Russell Europe ex-UK Growth	-1.1	-1.3	-10.6	1.1	-19.1	8.7	-5.4	5.2

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Russell Eurozone Growth	-1.2	-1.1	-9.7	1.2	-19.5	6.3	-6.8	4.6
Russell Developed Europe Growth	-1.1	-1.3	-9.9	1.1	-14.0	10.5	-3.9	5.8
Russell Developed Europe ex-UK Growth	-0.9	-1.4	-10.2	1.2	-18.1	8.6	-4.6	5.5
Russell Developed Eurozone Growth	-1.2	-1.1	-9.7	1.2	-19.5	6.3	-6.8	4.6
Russell Emerging Europe Growth	-3.3	-0.9	-15.5	0.3	-29.6	10.6	-10.3	11.7
Russell Emerging EMEA Growth	-1.9	-0.7	-11.8	1.2	-17.4	13.4	-5.2	12.7
Americas								
Russell Latin America Growth	-1.8	-0.4	-12.5	-2.0	-14.2	14.3	1.5	17.5

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	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
	Global							
Russell Global Value	-0.9	-1.2	-9.0	-0.6	-14.1	8.7	-5.6	4.6
Russell Global Large Cap Value	-0.9	-1.1	-9.0	-0.8	-14.1	8.3	-5.9	4.1
Russell Global SMID Value	-0.8	-1.6	-9.3	0.0	-14.9	12.4	-3.0	7.8
Russell Global Small Cap Value	-0.5	-1.5	-8.8	1.3	-14.2	12.2	-3.1	8.4
Russell Global ex-US Value	-0.4	-1.6	-10.6	-2.8	-20.5	5.6	-6.7	6.1
Russell Global ex-US Large Cap Value	-0.5	-1.6	-10.8	-3.3	-21.0	4.8	-7.2	5.5
Russell Global ex-US Small Cap Value	0.4	-1.8	-9.4	1.3	-17.0	11.1	-3.4	10.8
Russell Global ex-North America Value	-0.3	-1.6	-10.6	-2.8	-20.6	5.0	-7.2	5.7
Russell Global ex-Japan Value	-1.3	-0.9	-8.9	-0.3	-14.7	9.9	-5.5	4.7
Russell Global ex-US ex-Japan Value	-1.2	-1.3	-11.1	-2.9	-23.6	6.8	-6.8	6.5
Russell Global ex-UK Value	-0.8	-1.1	-8.9	-0.6	-14.1	8.8	-5.3	4.7
Russell Global ex-Canada Value	-0.8	-1.2	-8.9	-0.6	-13.9	8.5	-5.9	4.3
Russell Global ex-Australia Value	-0.9	-1.1	-8.9	-0.6	-14.2	8.4	-5.7	4.4
Russell Developed Value	-0.9	-1.1	-8.6	-0.6	-13.4	8.6	-6.3	3.9
Russell Developed Large Cap Value	-0.9	-1.1	-8.6	-0.7	-13.5	8.2	-6.5	3.6
Russell Developed Small Cap Value	-0.6	-1.4	-8.8	0.7	-12.3	12.1	-4.1	7.3
Russell Developed ex-US Value	-0.3	-1.5	-10.3	-3.2	-20.6	4.7	-8.1	5.0
Russell Developed ex-US Large Cap Value	-0.4	-1.5	-10.4	-3.6	-21.2	3.9	-8.5	4.4
Russell Developed ex-US Small Cap Value	0.5	-1.8	-9.6	0.3	-14.7	10.6	-4.9	9.6
Russell Developed ex-North America Value	-0.2	-1.6	-10.2	-3.3	-20.6	3.9	-8.8	4.5
Russell Developed ex-North America Large Cap Value	-0.3	-1.5	-10.3	-3.7	-21.3	3.3	-9.1	3.9
Russell Developed ex-Japan Value	-1.4	-0.8	-8.6	-0.3	-14.0	9.9	-6.2	4.0
Russell Emerging Markets Value	-0.7	-1.9	-12.1	-0.7	-20.6	11.1	1.9	14.0
Russell Emerging Markets Mega Cap Value	-1.6	-1.9	-14.4	-3.6	-18.4	9.5	1.5	13.0
Russell Emerging Markets Large Cap Value	-0.8	-2.0	-12.9	-1.8	-19.9	10.7	2.0	13.9
Russell Emerging Markets Small Cap Value	0.0	-1.9	-8.8	4.3	-23.4	12.5	1.4	14.6
Russell BRIC Value	-1.9	-0.8	-14.1	-4.7	-25.1	5.4	1.8	18.0
Russell Global 1000™ Value	-0.9	-1.0	-8.8	-0.8	-13.4	7.3	-6.6	3.2
Russell Global 1000™ ex-U.S. Value	-0.7	-1.4	-10.9	-3.7	-21.3	3.7	-8.0	4.3
Russell Global 2000™ Value	-0.7	-1.5	-8.9	0.4	-14.3	11.0	-3.4	7.6
Russell Global 2000™ ex-U.S. Value	0.2	-1.9	-9.6	0.1	-17.9	9.7	-3.8	10.4
Russell Global 3000™ Value	-0.9	-1.0	-8.8	-0.7	-13.5	7.6	-6.4	3.5
Russell Global 3000™ ex-U.S. Value	-0.6	-1.5	-10.8	-3.4	-21.0	4.2	-7.6	4.8
Asia Pacific								
Russell Asia Pacific Value	1.3	-2.6	-9.7	-0.4	-11.5	7.7	-2.2	7.8
Russell Asia Pacific ex-Japan Value	0.2	-2.7	-10.5	2.3	-14.2	15.7	1.1	11.5
Russell Asia ex-Japan Value	0.4	-2.5	-10.1	3.0	-15.5	13.7	2.4	11.7
Russell Greater China Value	0.6	-1.8	-8.8	1.9	-18.7	8.3	2.1	9.3
Russell Developed Pacific Basin Value	1.5	-2.6	-9.4	-0.7	-9.9	6.1	-3.7	6.4
Russell Developed Pacific Basin ex-Japan Value	-0.4	-2.6	-10.2	3.6	-11.4	17.8	-0.3	10.8
Russell Emerging Asia Value	0.7	-2.9	-10.8	0.9	-16.8	13.3	2.4	12.2
Russell Australia High Value	-0.5	-4.0	-12.2	-1.8	-13.6	19.0	--	--
Russell Australia High Value (AUD)	-0.5	-3.3	-7.3	2.1	-7.0	9.0	--	--
Europe								

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Russell Europe Value	-1.7	-0.8	-11.3	-5.2	-27.6	2.7	-10.8	3.6
Russell Europe ex-UK Value	-1.5	-0.5	-11.5	-6.8	-31.2	1.2	-11.4	4.1
Russell Eurozone Value	-1.6	0.1	-11.0	-8.4	-33.1	-1.7	-13.1	2.6
Russell Developed Europe Value	-1.6	-0.7	-11.0	-5.4	-27.6	2.4	-11.2	3.4
Russell Developed Europe ex-UK Value	-1.3	-0.4	-11.1	-7.2	-31.4	0.6	-12.0	3.7
Russell Developed Eurozone Value	-1.6	0.1	-11.0	-8.4	-33.1	-1.7	-13.1	2.6
Russell Emerging Europe Value	-3.0	-1.4	-15.4	-2.8	-28.0	8.3	-4.2	12.5
Russell Emerging EMEA Value	-2.4	-1.3	-13.9	-0.5	-24.4	9.3	-2.9	14.8
Americas								
Russell Latin America Value	-3.2	0.6	-14.2	-6.7	-27.3	7.8	7.6	22.0

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Defensive	-0.9	-1.0	-7.0	1.4	-4.6	12.8	-0.7	5.7
Russell Global Large Cap Defensive	-1.0	-1.0	-7.0	1.3	-4.2	12.6	-0.7	5.4
Russell Global SMID Defensive	-0.9	-1.2	-7.5	2.7	-5.2	15.8	0.6	9.1
Russell Global Small Cap Defensive	-0.7	-1.2	-7.7	2.7	-7.5	15.0	-0.5	8.8
Russell Global ex-US Defensive	-0.7	-1.3	-8.7	-0.3	-10.4	11.7	-1.2	7.9
Russell Global ex-US Large Cap Defensive	-0.8	-1.3	-8.8	-0.8	-10.4	11.3	-1.3	7.5
Russell Global ex-US Small Cap Defensive	0.0	-1.5	-8.3	3.6	-9.9	14.8	-0.7	11.0
Russell Global ex-North America Defensive	-0.6	-1.4	-8.7	-0.4	-10.5	11.2	-1.4	7.7
Russell Global ex-UK Defensive	-0.9	-1.0	-7.0	1.4	-4.7	12.9	-0.5	5.6
Russell Global ex-UK Defensive (GBP)	-0.2	-1.0	-4.5	-0.3	-2.7	11.7	4.0	4.8
Russell Global ex-Canada Defensive	-0.9	-1.0	-7.0	1.5	-4.4	12.6	-0.8	5.5
Russell Global ex-Canada Defensive (CAD)	-0.2	-0.9	-4.2	1.4	0.0	7.7	-2.1	1.2
Russell Global ex-Japan Defensive	-1.1	-1.0	-7.1	1.6	-4.9	13.4	-0.6	5.8
Russell Global ex-Japan Defensive (JPY)	-2.1	-1.4	-7.8	4.7	-7.3	6.4	-8.7	1.0
Russell Global ex-Australia Defensive	-1.0	-0.9	-6.8	1.5	-4.1	12.7	-0.8	5.4
Russell Global ex-Australia Defensive (AUD)	-0.9	-0.2	-1.7	5.5	3.2	3.3	-4.3	-0.5
Russell World Cap Defensive	-1.0	-1.0	-7.0	1.2	-4.2	12.7	-0.7	5.4
Russell Developed Defensive	-1.0	-1.0	-6.7	1.2	-4.0	12.5	-1.1	5.2
Russell Developed Large Cap Defensive	-1.0	-1.0	-6.6	1.2	-3.8	12.3	-1.1	5.0
Russell Developed Small Cap Defensive	-0.8	-1.1	-7.7	1.6	-6.7	13.8	-1.7	7.6
Russell Developed ex-US Defensive	-0.7	-1.3	-8.4	-1.0	-10.7	10.6	-2.2	7.1
Russell Developed ex-US Large Cap Defensive	-0.8	-1.2	-8.4	-1.4	-10.9	10.4	-2.1	6.9
Russell Developed ex-US Small Cap Defensive	0.0	-1.4	-8.6	2.0	-9.5	12.6	-2.8	9.3
Russell Developed ex-North America Defensive	-0.6	-1.3	-8.4	-1.2	-11.0	10.0	-2.5	6.8
Russell Developed ex-North America LC Defensive	-0.7	-1.3	-8.3	-1.5	-11.1	9.9	-2.4	6.5
Russell Emerging Markets Defensive	-0.6	-1.5	-10.1	2.7	-9.0	16.4	4.9	15.4
Russell Emerging Markets Large Cap Defensive	-0.7	-1.4	-10.5	1.8	-8.6	15.5	4.9	15.0
Russell Emerging Markets Small Cap Defensive	0.1	-1.6	-7.7	7.5	-10.9	20.1	4.9	16.5
Russell BRIC Defensive	-1.4	-0.6	-11.7	-0.8	-15.8	12.1	5.0	18.5
Asia Pacific								
Russell Asia Pacific Defensive	0.4	-2.2	-8.5	0.7	-6.5	12.5	1.9	9.1
Russell Asia Pacific ex-Japan Defensive	0.1	-2.5	-9.5	2.4	-9.5	16.8	4.0	13.3
Russell Asia Pacific ex-Japan Defensive (JPY)	-0.9	-2.9	-10.2	5.4	-11.8	9.7	-4.5	8.2
Russell Asia Defensive	0.6	-1.8	-7.4	1.3	-3.6	11.4	1.9	7.7
Russell Asia ex-Japan Defensive	0.4	-2.0	-8.2	4.8	-6.4	16.5	5.6	13.1
Russell Asia ex-Japan Defensive (JPY)	-0.6	-2.3	-8.8	7.9	-8.9	9.3	-3.0	8.0
Russell Greater China Defensive	0.8	-1.8	-6.3	4.3	-10.1	12.6	4.8	11.4
Russell Greater China Large Cap Defensive	0.7	-1.6	-6.5	2.9	-7.7	12.5	5.3	11.9
Russell Developed Pacific Basin Defensive	0.2	-2.2	-8.5	-0.8	-6.7	10.4	0.1	7.6
Russell Developed Pacific Basin ex-Japan Defensive	-0.4	-2.8	-10.4	0.9	-12.7	16.7	2.2	12.5
Russell Emerging Asia Defensive	0.6	-2.2	-8.5	4.0	-5.9	16.8	6.2	14.3
Europe								
Russell Europe Defensive	-1.1	-1.0	-8.6	-1.4	-13.3	9.8	-3.6	6.4
Russell Europe Defensive (EUR)	-0.8	-1.1	-4.9	0.6	-2.9	12.0	-2.5	3.0

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Russell Europe ex-UK Defensive	-0.9	-0.9	-9.1	-2.7	-17.3	8.8	-4.1	6.6
Russell Europe ex-UK Defensive (GBP)	-0.3	-0.8	-6.7	-4.3	-15.5	7.6	0.3	5.7
Russell Eurozone Defensive	-1.0	-0.6	-8.6	-3.8	-19.0	6.1	-6.0	5.8
Russell Eurozone Defensive (EUR)	-0.7	-0.7	-4.9	-1.9	-9.3	8.2	-4.9	2.5
Russell Developed Europe Defensive	-1.0	-0.9	-8.3	-1.3	-12.6	10.1	-3.5	6.5
Russell Developed Europe Defensive (EUR)	-0.8	-1.0	-4.6	0.7	-2.1	12.2	-2.3	3.1
Russell Developed Europe Large Cap Defensive	-1.0	-0.9	-8.1	-1.7	-12.2	9.9	-3.3	6.2
Russell Developed Europe Large Cap Defensive (EUR)	-0.8	-1.0	-4.4	0.3	-1.7	12.1	-2.1	2.8
Russell Developed Europe Small Cap Defensive	-0.9	-1.4	-10.0	4.6	-17.8	12.2	-5.7	10.1
Russell Developed Europe Small Cap Defensive (EUR)	-0.7	-1.5	-6.4	6.7	-7.9	14.4	-4.6	6.6
Russell Developed Europe ex-UK Defensive	-0.8	-0.8	-8.7	-2.6	-16.6	9.0	-3.9	6.6
Russell Developed Europe ex-UK Defensive (GBP)	-0.1	-0.8	-6.2	-4.3	-14.8	7.9	0.5	5.8
Russell Developed Eurozone Defensive	-1.0	-0.6	-8.6	-3.8	-19.0	6.1	-6.0	5.8
Russell Developed Eurozone Defensive (EUR)	-0.7	-0.7	-4.9	-1.9	-9.3	8.2	-4.9	2.5
Russell Emerging Europe Defensive	-2.9	-1.3	-15.0	-3.3	-24.7	7.3	-4.9	10.8
Russell Emerging Europe Defensive (EUR)	-2.6	-1.4	-11.6	-1.3	-15.7	9.4	-3.7	7.2
Russell Emerging Europe Large Cap Defensive	-2.9	-1.4	-15.3	-4.1	-24.5	5.3	-4.0	8.3
Russell Emerging Europe Large Cap Defensive (EUR)	-2.7	-1.5	-11.9	-2.2	-15.4	7.3	-2.9	4.9
Russell Emerging EMEA Defensive	-1.9	-1.1	-12.1	0.2	-15.1	15.9	0.9	17.2
Russell Emerging EMEA Defensive (EUR)	-1.7	-1.2	-8.6	2.2	-4.9	18.2	2.1	13.5
Americas								
Russell 3000® Defensive	-1.2	-0.7	-5.1	3.4	2.9	14.2	-0.2	3.5
Russell 1000® Defensive	-1.2	-0.7	-5.0	3.6	3.4	14.1	-0.2	3.3
Russell 2000® Defensive	-1.9	-0.8	-6.5	1.1	-3.0	15.4	0.1	5.7
Russell Top 200® Defensive	-1.0	-0.7	-4.8	3.4	4.0	13.3	-0.4	2.6
Russell Midcap® Defensive	-1.9	-0.9	-5.7	4.3	1.2	18.5	1.5	6.5
Russell North America Defensive	-1.3	-0.7	-5.4	3.1	1.8	14.4	-0.1	4.0
Russell North America Large Cap Defensive	-1.2	-0.7	-5.3	3.2	2.3	14.3	-0.1	3.8
Russell Latin America Defensive	-1.6	-0.2	-10.9	3.0	-8.3	17.1	6.9	17.4

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Global								
Russell Global Dynamic	-1.2	-1.3	-11.5	0.1	-19.3	8.8	-6.2	3.6
Russell Global Large Cap Dynamic	-1.2	-1.3	-11.5	0.1	-18.9	8.5	-6.3	3.3
Russell Global SMID Dynamic	-1.2	-1.7	-11.4	0.2	-20.3	12.9	-3.4	7.1
Russell Global Small Cap Dynamic	-0.9	-1.6	-11.8	0.1	-22.9	11.7	-5.6	6.0
Russell Global ex-US Dynamic	-0.2	-1.7	-12.6	-2.8	-26.3	4.3	-8.5	4.4
Russell Global ex-US Large Cap Dynamic	-0.2	-1.7	-12.6	-3.1	-26.3	3.6	-8.7	3.9
Russell Global ex-US Small Cap Dynamic	0.3	-1.9	-12.4	-0.6	-26.4	9.5	-7.2	7.8
Russell Global ex-North America Dynamic	-0.2	-1.8	-12.4	-2.0	-26.0	4.1	-9.0	4.1
Russell Global ex-UK Dynamic	-1.1	-1.3	-11.3	0.2	-19.3	8.8	-5.9	3.7
Russell Global ex-UK Dynamic (GBP)	-0.4	-1.3	-8.9	-1.5	-17.6	7.6	-1.6	2.9
Russell Global ex-Canada Dynamic	-1.2	-1.4	-11.4	0.7	-18.7	9.0	-6.3	3.5
Russell Global ex-Canada Dynamic (CAD)	-0.5	-1.2	-8.7	0.7	-15.0	4.2	-7.6	-0.8
Russell Global ex-Japan Dynamic	-1.6	-1.1	-11.6	0.4	-19.8	9.7	-5.8	4.0
Russell Global ex-Japan Dynamic (JPY)	-2.6	-1.5	-12.2	3.4	-21.8	3.0	-13.5	-0.7
Russell Global ex-Australia Dynamic	-1.2	-1.3	-11.4	0.2	-19.2	8.7	-6.2	3.5
Russell Global ex-Australia Dynamic (AUD)	-1.1	-0.6	-6.5	4.2	-13.1	-0.4	-9.5	-2.3
Russell World Cap Dynamic	-1.2	-1.3	-11.4	0.2	-18.8	8.8	-6.1	3.3
Russell Developed Dynamic	-1.3	-1.3	-11.4	0.4	-17.9	9.2	-6.9	2.8
Russell Developed Large Cap Dynamic	-1.4	-1.3	-11.3	0.5	-17.6	8.8	-7.0	2.6
Russell Developed Small Cap Dynamic	-1.2	-1.5	-12.3	-0.7	-21.0	13.1	-5.9	5.1
Russell Developed ex-US Dynamic	-0.1	-1.8	-12.9	-3.6	-26.8	3.1	-10.9	2.5
Russell Developed ex-US Large Cap Dynamic	-0.2	-1.8	-12.8	-3.7	-27.0	2.2	-11.1	2.0
Russell Developed ex-US Small Cap Dynamic	0.4	-1.8	-13.7	-2.6	-25.2	10.7	-8.7	6.6
Russell Developed ex-North America Dynamic	-0.2	-1.9	-12.7	-2.5	-26.4	2.7	-11.7	1.9
Russell Developed ex-North America LC Dynamic	-0.3	-1.9	-12.7	-2.9	-26.8	1.9	-12.0	1.4
Russell Emerging Markets Dynamic	-0.3	-1.6	-11.9	-1.0	-25.1	7.4	-2.1	10.6
Russell Emerging Markets Large Cap Dynamic	-0.3	-1.5	-12.1	-1.6	-24.5	7.4	-1.5	10.6
Russell Emerging Markets Small Cap Dynamic	0.1	-2.0	-10.1	2.8	-28.4	7.6	-4.5	10.1
Russell BRIC Dynamic	-1.1	-0.8	-13.5	-2.8	-27.4	3.8	-2.7	16.3
Asia Pacific								
Russell Asia Pacific Dynamic	1.5	-2.6	-11.0	-0.4	-20.6	5.3	-5.8	4.6
Russell Asia Pacific ex-Japan Dynamic	0.7	-2.2	-11.3	0.6	-24.1	8.6	-2.5	8.5
Russell Asia Pacific ex-Japan Dynamic (JPY)	-0.4	-2.6	-11.9	3.6	-26.1	2.0	-10.4	3.6
Russell Asia Dynamic	1.6	-2.6	-10.7	0.0	-20.3	4.4	-5.7	4.4
Russell Asia ex-Japan Dynamic	0.7	-2.1	-10.7	1.4	-24.2	7.5	-1.8	8.3
Russell Asia ex-Japan Dynamic (JPY)	-0.3	-2.5	-11.4	4.5	-26.1	0.9	-9.8	3.4
Russell Greater China Dynamic	0.8	-1.9	-10.6	1.6	-25.1	4.5	-1.8	5.6
Russell Greater China Large Cap Dynamic	0.7	-1.8	-10.9	1.6	-22.9	5.2	-0.4	6.2
Russell Developed Pacific Basin Dynamic	2.2	-3.0	-11.3	-1.4	-16.7	4.7	-8.4	2.4
Russell Developed Pacific Basin ex-Japan Dynamic	0.1	-2.3	-13.2	-0.3	-21.3	13.5	-4.0	9.0
Russell Emerging Asia Dynamic	0.8	-2.2	-10.7	0.8	-24.8	6.8	-1.6	8.4
Europe								
Russell Europe Dynamic	-2.0	-1.2	-14.0	-3.0	-32.2	1.7	-13.7	1.7
Russell Europe Dynamic (EUR)	-1.7	-1.3	-10.5	-1.1	-24.0	3.7	-12.7	-1.5

Russell Global Indexes Daily Net Returns

In Percentages, Based on \$US



Index name	Daily net returns As of May 18, 2012				Annualized net returns As of May 18, 2012			
	Prior day	Current day	MTD	YTD	1 year	3 years	5 years	10 years
Russell Europe ex-UK Dynamic	-1.9	-0.9	-13.9	-3.8	-36.5	-1.0	-14.7	1.5
Russell Europe ex-UK Dynamic (GBP)	-1.2	-0.9	-11.6	-5.5	-35.1	-2.1	-10.9	0.7
Russell Eurozone Dynamic	-2.1	-0.2	-13.3	-5.6	-38.8	-4.5	-16.9	-0.3
Russell Eurozone Dynamic (EUR)	-1.8	-0.3	-9.8	-3.7	-31.4	-2.6	-15.9	-3.5
Russell Developed Europe Dynamic	-1.9	-1.2	-13.8	-3.3	-32.2	1.1	-14.0	1.4
Russell Developed Europe Dynamic (EUR)	-1.6	-1.3	-10.3	-1.4	-24.0	3.1	-13.0	-1.8
Russell Developed Europe Large Cap Dynamic	-1.9	-1.2	-13.8	-4.0	-32.5	0.5	-14.1	1.1
Russell Developed Europe Large Cap Dynamic (EUR)	-1.6	-1.3	-10.3	-2.0	-24.3	2.5	-13.1	-2.2
Russell Developed Europe Small Cap Dynamic	-1.6	-1.6	-13.8	5.4	-28.7	7.5	-12.8	5.4
Russell Developed Europe Small Cap Dynamic (EUR)	-1.4	-1.7	-10.3	7.5	-20.1	9.6	-11.8	2.1
Russell Developed Europe ex-UK Dynamic	-1.7	-0.9	-13.7	-4.3	-37.0	-2.3	-15.4	1.0
Russell Developed Europe ex-UK Dynamic (GBP)	-1.1	-0.9	-11.3	-5.9	-35.6	-3.3	-11.5	0.2
Russell Developed Eurozone Dynamic	-2.1	-0.2	-13.3	-5.6	-38.8	-4.5	-16.9	-0.3
Russell Developed Eurozone Dynamic (EUR)	-1.8	-0.3	-9.8	-3.7	-31.4	-2.6	-15.9	-3.5
Russell Emerging Europe Dynamic	-3.4	-1.1	-15.9	0.5	-32.3	7.7	-9.1	11.6
Russell Emerging Europe Dynamic (EUR)	-3.1	-1.2	-12.5	2.5	-24.2	9.9	-8.1	8.0
Russell Emerging Europe Large Cap Dynamic	-3.5	-1.1	-16.1	-0.6	-32.1	7.3	-8.7	11.5
Russell Emerging Europe Large Cap Dynamic (EUR)	-3.2	-1.2	-12.7	1.5	-24.0	9.4	-7.6	7.9
Russell Emerging EMEA Dynamic	-2.4	-0.6	-13.4	1.1	-26.9	7.3	-7.5	11.3
Russell Emerging EMEA Dynamic (EUR)	-2.1	-0.8	-9.9	3.1	-18.2	9.5	-6.4	7.8
Americas								
Russell 3000® Dynamic	-2.2	-0.9	-10.3	3.7	-9.6	14.9	-3.1	3.2
Russell 1000® Dynamic	-2.2	-0.9	-10.2	3.9	-9.0	14.8	-3.2	3.2
Russell 2000® Dynamic	-2.8	-1.1	-10.7	1.3	-15.9	16.0	-2.3	3.6
Russell Top 200® Dynamic	-1.9	-0.6	-10.3	5.4	-6.7	13.1	-4.4	1.4
Russell Midcap® Dynamic	-2.6	-1.2	-10.1	1.8	-12.1	17.3	-1.5	6.3
Russell North America Dynamic	-2.0	-0.9	-10.6	2.2	-11.8	14.0	-3.2	3.5
Russell North America Large Cap Dynamic	-2.0	-0.8	-10.5	2.6	-11.0	13.8	-3.2	3.5
Russell Latin America Dynamic	-2.5	-0.2	-14.6	-7.9	-24.9	8.0	1.2	19.5

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