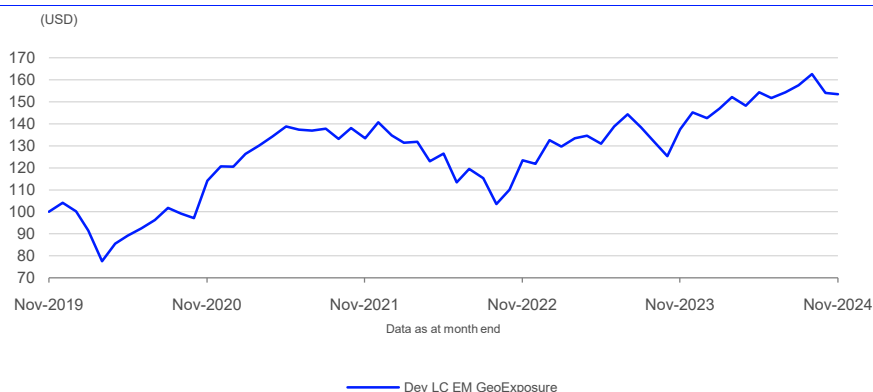


Russell Developed Large Cap EM GeoExposure Index

Data as at: 29 November 2024

The Russell Developed Large Cap EM GeoExposure Index seeks to track the performance of companies with targeted revenue exposure to Emerging Markets (EM). The index provides clients with deeper insight into a company's performance, risks, and growth opportunities through knowledge of its geographic exposures.

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
Dev LC EM GeoExposure	-2.5	-0.6	5.7	11.7	15.1	53.5	4.8	9.0	11.4	17.0	19.7

* 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
Dev LC EM GeoExposure	-1.7	-6.3	13.6	29.5	-14.4	26.4	16.0	16.6	-13.5	19.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Dev LC EM GeoExposure	1.0	0.3	0.5	0.5	-9.4	-27.6	-36.6	-36.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, and available end of day.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Siemens Energy	Germany	Alternative Energy	48	0.49
Tesla	USA	Automobiles and Parts	45	0.47
GE Vernova	USA	General Industrials	43	0.44
Volvo B	Sweden	Industrial Transportation	42	0.43
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	40	0.41
KKR & Co Inc	USA	Investment Banking and Brokerage Services	39	0.41
LG Chemical	Korea	Electronic and Electrical Equipment	37	0.38
Las Vegas Sands	USA	Travel and Leisure	36	0.37
BMW	Germany	Automobiles and Parts	36	0.37
Royal Caribbean Group	USA	Travel and Leisure	35	0.37
Totals			402	4.14

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	52	1,295	13.36
1510	Telecommunications	11	254	2.62
2010	Health Care	29	641	6.61
3010	Banks	16	433	4.47
3020	Financial Services	6	161	1.66
3030	Insurance	11	278	2.87
3510	Real Estate	3	76	0.78
4010	Automobiles and Parts	24	542	5.59
4020	Consumer Products and Services	27	627	6.47
4030	Media	1	33	0.34
4040	Retailers	3	73	0.75
4050	Travel and Leisure	9	263	2.71
4510	Food Beverage and Tobacco	30	728	7.51
4520	Personal Care Drug and Grocery Stores	11	269	2.77
5010	Construction and Materials	4	102	1.05
5020	Industrial Goods and Services	91	2,182	22.49
5510	Basic Resources	24	584	6.02
5520	Chemicals	21	485	5.00
6010	Energy	21	537	5.53
6510	Utilities	6	138	1.43
Totals		400	9,699	100.00

INFORMATION

Index Universe

FTSE Developed Index

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in September

Country/Market Breakdown - based on FTSE nationality

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	7	174	1.79
Austria	5	111	1.15
Belgium	3	71	0.73
Canada	8	224	2.31
Denmark	7	164	1.70
Finland	6	127	1.31
France	18	411	4.23
Germany	30	720	7.43
Hong Kong	18	466	4.81
Ireland	1	22	0.23
Israel	2	45	0.47
Italy	6	142	1.46
Japan	59	1,360	14.02
Korea	20	414	4.27
Netherlands	10	228	2.35
Norway	2	44	0.46
Singapore	9	226	2.33
Spain	9	223	2.30
Sweden	16	365	3.77
Switzerland	20	448	4.62
UK	24	592	6.10
USA	120	3,120	32.17
Totals	400	9,699	100.00

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	400
Dividend Yield %	2.72
Constituent (Wgt %)	
Average	0.25
Largest	0.49
Median	0.25
Top 10 Holdings (Wgt %)	4.14

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