

Russell Developed Large Cap EM GeoExposure Index

Data as at: 30 April 2025

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	1.2	2.0	5.3	6.0	27.8	83.8	8.5	12.9	14.7	17.4	17.0

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Dev LC EM GeoExposure	-6.3	13.6	29.5	-14.4	26.4	16.0	16.6	-13.5	19.3	2.8

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	0.4	0.5	0.8	0.5	-16.8	-18.8	-27.6	-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	68	0.69
Societe Generale	France	Banks	48	0.49
GE Vernova	USA	General Industrials	48	0.49
Heidelberg Materials AG	Germany	Construction and Materials	47	0.48
Volvo B	Sweden	Industrial Transportation	46	0.47
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	45	0.46
Philip Morris International	USA	Tobacco	42	0.43
Fresnillo	UK	Precious Metals and Mining	42	0.43
Netflix Inc	USA	Media	42	0.42
Volkswagen Pfd	Germany	Automobiles and Parts	41	0.42
Totals			469	4.78

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	55	1,227	12.51
1510	Telecommunications	10	271	2.76
2010	Health Care	29	617	6.29
3010	Banks	16	518	5.28
3020	Financial Services	6	146	1.49
3030	Insurance	11	317	3.23
3510	Real Estate	3	78	0.79
4010	Automobiles and Parts	24	565	5.76
4020	Consumer Products and Services	27	645	6.57
4030	Media	1	42	0.42
4040	Retailers	3	73	0.74
4050	Travel and Leisure	9	222	2.26
4510	Food Beverage and Tobacco	30	796	8.11
4520	Personal Care Drug and Grocery Stores	11	271	2.76
5010	Construction and Materials	4	119	1.22
5020	Industrial Goods and Services	90	2,175	22.18
5510	Basic Resources	24	584	5.96
5520	Chemicals	21	477	4.86
6010	Energy	21	507	5.16
6510	Utilities	6	161	1.64
Totals		401	9,809	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	146	1.49
Austria	5	145	1.48
Belgium	3	88	0.89
Canada	8	222	2.26
Denmark	7	165	1.68
Finland	6	141	1.44
France	18	474	4.83
Germany	30	812	8.28
Hong Kong	18	478	4.87
Ireland	1	25	0.25
Israel	2	53	0.54
Italy	6	143	1.46
Japan	59	1,382	14.09
Korea	20	366	3.73
Netherlands	10	242	2.47
Norway	2	54	0.55
Singapore	9	235	2.39
Spain	9	275	2.80
Sweden	16	384	3.92
Switzerland	20	472	4.82
UK	24	685	6.98
USA	121	2,822	28.77
Totals	401	9,809	100.00

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	401
Dividend Yield %	2.91
Constituent (Wgt %)	
Average	0.25
Largest	0.69
Median	0.25
Top 10 Holdings (Wgt %)	4.78

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