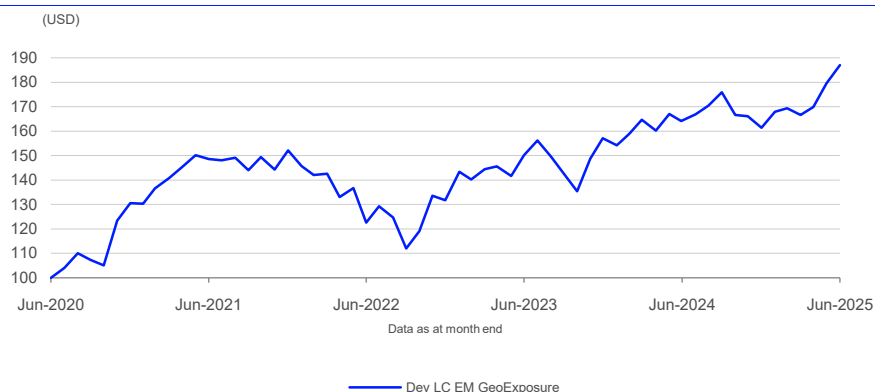


# Russell Developed Large Cap EM GeoExposure Index

Data as at: 30 June 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 | 12.3     | 15.9 | 15.9 | 13.9 | 52.6 | 87.1 | 15.1         | 13.3 | 14.9           | 16.2 | 17.1 |

\* 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 | 0.9               | 0.9 | 0.8 | 0.5  | -16.8        | -16.8 | -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                | 102             | 0.96  |
| GE Vernova                    | USA            | General Industrials               | 68              | 0.63  |
| Fresnillo                     | UK             | Precious Metals and Mining        | 62              | 0.57  |
| Heidelberg Materials AG       | Germany        | Construction and Materials        | 55              | 0.52  |
| Societe Generale              | France         | Banks                             | 53              | 0.50  |
| Rolls-Royce Holdings          | UK             | Aerospace and Defense             | 50              | 0.47  |
| Netflix Inc                   | USA            | Media                             | 49              | 0.46  |
| Broadcom                      | USA            | Technology Hardware and Equipment | 49              | 0.46  |
| Banco Santander               | Spain          | Banks                             | 49              | 0.45  |
| Chow Tai Fook Jewellery Group | Hong Kong      | Personal Goods                    | 48              | 0.44  |
| Totals                        |                |                                   | 585             | 5.47  |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (USDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 55          | 1,513           | 14.14  |
| 1510     | Telecommunications                    | 10          | 290             | 2.71   |
| 2010     | Health Care                           | 29          | 625             | 5.84   |
| 3010     | Banks                                 | 16          | 581             | 5.43   |
| 3020     | Financial Services                    | 6           | 162             | 1.52   |
| 3030     | Insurance                             | 11          | 334             | 3.13   |
| 3510     | Real Estate                           | 3           | 87              | 0.81   |
| 4010     | Automobiles and Parts                 | 24          | 590             | 5.51   |
| 4020     | Consumer Products and Services        | 27          | 677             | 6.33   |
| 4030     | Media                                 | 1           | 49              | 0.46   |
| 4040     | Retailers                             | 3           | 72              | 0.67   |
| 4050     | Travel and Leisure                    | 9           | 259             | 2.42   |
| 4510     | Food Beverage and Tobacco             | 30          | 805             | 7.52   |
| 4520     | Personal Care Drug and Grocery Stores | 11          | 260             | 2.43   |
| 5010     | Construction and Materials            | 5           | 133             | 1.25   |
| 5020     | Industrial Goods and Services         | 90          | 2,390           | 22.34  |
| 5510     | Basic Resources                       | 24          | 634             | 5.92   |
| 5520     | Chemicals                             | 21          | 488             | 4.56   |
| 6010     | Energy                                | 21          | 587             | 5.49   |
| 6510     | Utilities                             | 6           | 165             | 1.54   |
| Totals   |                                       | 402         | 10,700          | 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           | 154             | 1.44   |
| Austria        | 5           | 162             | 1.51   |
| Belgium        | 3           | 93              | 0.87   |
| Canada         | 8           | 240             | 2.24   |
| Denmark        | 7           | 179             | 1.67   |
| Finland        | 6           | 157             | 1.47   |
| France         | 18          | 488             | 4.56   |
| Germany        | 30          | 876             | 8.18   |
| Hong Kong      | 18          | 527             | 4.93   |
| Ireland        | 1           | 26              | 0.24   |
| Israel         | 2           | 56              | 0.53   |
| Italy          | 6           | 153             | 1.43   |
| Japan          | 59          | 1,478           | 13.81  |
| Korea          | 20          | 411             | 3.84   |
| Netherlands    | 10          | 263             | 2.45   |
| Norway         | 2           | 58              | 0.55   |
| Singapore      | 9           | 240             | 2.24   |
| Spain          | 9           | 301             | 2.81   |
| Sweden         | 16          | 396             | 3.70   |
| Switzerland    | 21          | 486             | 4.54   |
| UK             | 24          | 747             | 6.99   |
| USA            | 121         | 3,210           | 30.00  |
| Totals         | 402         | 10,700          | 100.00 |

Index Characteristics

| Attributes              | Dev LC EM GeoExposure |
|-------------------------|-----------------------|
| Number of constituents  | 402                   |
| Dividend Yield %        | 2.72                  |
| Constituent (Wgt %)     |                       |
| Average                 | 0.25                  |
| Largest                 | 0.96                  |
| Median                  | 0.24                  |
| Top 10 Holdings (Wgt %) | 5.46                  |

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