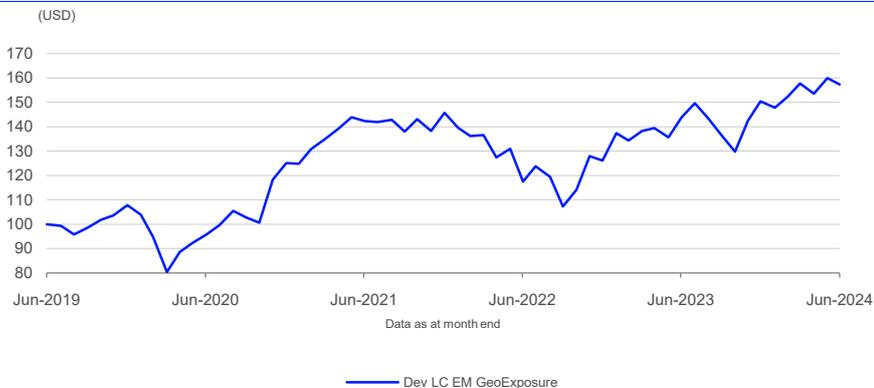


Russell Developed Large Cap EM GeoExposure Index

Data as at: 28 June 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	-0.3	4.5	4.5	9.3	10.5	57.3	3.4	9.5	10.8	16.5	19.6

* 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	0.9	0.2	0.5	0.4	-13.5	-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 %
Nvidia	USA	Technology Hardware and Equipment	71	0.66
Samsung Electronics	Korea	Telecommunications Equipment	57	0.54
Volvo B	Sweden	Industrial Transportation	56	0.52
Qualcomm	USA	Technology Hardware and Equipment	53	0.49
SK Hynix	Korea	Technology Hardware and Equipment	52	0.49
Broadcom	USA	Technology Hardware and Equipment	51	0.48
Atlas Copco A	Sweden	Industrial Engineering	50	0.47
Nu Holdings	USA	Finance and Credit Services	50	0.47
Rolls-Royce Holdings	UK	Aerospace and Defense	50	0.47
Disco	Japan	Technology Hardware and Equipment	47	0.44
Totals			537	5.04

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	52	1,791	16.81
1510	Telecommunications	10	253	2.38
2010	Health Care	29	674	6.33
3010	Banks	15	466	4.37
3020	Financial Services	6	201	1.89
3030	Insurance	12	336	3.15
3510	Real Estate	3	80	0.75
4010	Automobiles and Parts	25	609	5.71
4020	Consumer Products and Services	27	646	6.07
4030	Media	1	40	0.37
4040	Retailers	2	59	0.56
4050	Travel and Leisure	7	144	1.35
4510	Food Beverage and Tobacco	27	666	6.25
4520	Personal Care Drug and Grocery Stores	11	270	2.53
5010	Construction and Materials	4	115	1.08
5020	Industrial Goods and Services	95	2,409	22.61
5510	Basic Resources	24	640	6.01
5520	Chemicals	26	569	5.34
6010	Energy	22	542	5.08
6510	Utilities	6	147	1.38
Totals		404	10,657	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	186	1.74
Austria	5	134	1.26
Belgium	6	118	1.11
Canada	9	245	2.30
Denmark	7	157	1.47
Finland	6	157	1.48
France	18	416	3.91
Germany	30	796	7.47
Hong Kong	17	381	3.57
Ireland	1	21	0.19
Israel	2	37	0.35
Italy	6	156	1.46
Japan	62	1,662	15.60
Korea	20	461	4.32
Netherlands	10	290	2.72
Norway	2	46	0.44
Singapore	7	173	1.62
Spain	8	227	2.13
Sweden	14	411	3.86
Switzerland	20	496	4.65
UK	24	652	6.12
USA	123	3,434	32.23
Totals	404	10,657	100.00

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	404
Dividend Yield %	2.55
Constituent (Wgt %)	
Average	0.25
Largest	0.66
Median	0.24
Top 10 Holdings (Wgt %)	5.03

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