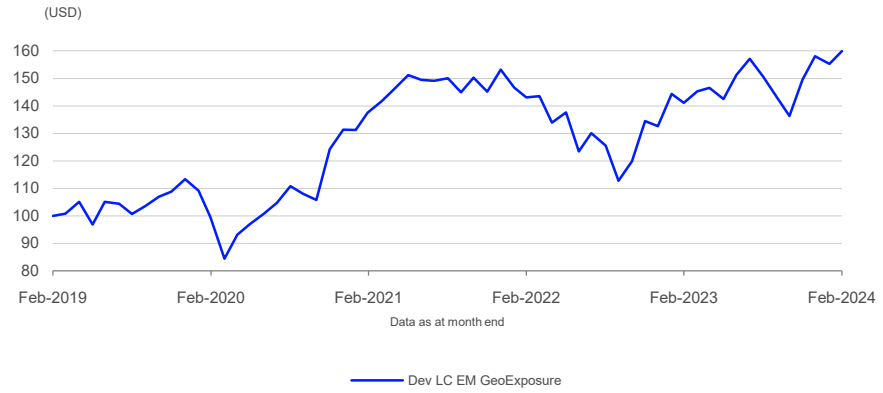
Russell Developed Large Cap EM GeoExposure Index

Data as at: 29 February 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	6.9	6.1	1.2	13.3	16.3	59.9	5.2	9.8	11.7	16.4	20.1

* 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)	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	1.1	0.3	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	ICB Sector	Net MCap (USDm)	Wgt %
Volvo B	Sweden	Industrial Transportation	60	0.57
Samsung Electronics	Korea	Telecommunications Equipment	53	0.51
BMW	Germany	Automobiles and Parts	51	0.49
Advanced Micro Dev	USA	Technology Hardware and Equipment	48	0.46
Atlas Copco A	Sweden	Industrial Engineering	47	0.45
Volkswagen Pfd	Germany	Automobiles and Parts	46	0.44
Tokyo Electron	Japan	Technology Hardware and Equipment	45	0.43
Nvidia	USA	Technology Hardware and Equipment	45	0.43
Meta Platforms Inc	USA	Software and Computer Services	44	0.42
KKR & Co Inc	USA	Investment Banking and Brokerage Services	43	0.41
Totals			**484**	**4.62**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	54	1,653	15.79
1510	Telecommunications	10	250	2.39
2010	Health Care	28	685	6.54
3010	Banks	15	443	4.23
3020	Financial Services	6	192	1.83
3030	Insurance	12	331	3.17
3510	Real Estate	3	91	0.87
4010	Automobiles and Parts	25	685	6.54
4020	Consumer Products and Services	27	674	6.44
4030	Media	1	35	0.34
4040	Retailers	2	60	0.57
4050	Travel and Leisure	7	169	1.61
4510	Food Beverage and Tobacco	27	658	6.28
4520	Personal Care Drug and Grocery Stores	11	263	2.51
5010	Construction and Materials	5	143	1.37
5020	Industrial Goods and Services	89	2,277	21.74
5510	Basic Resources	24	589	5.63
5520	Chemicals	27	614	5.86
6010	Energy	22	519	4.96
6510	Utilities	6	140	1.34
Totals		**401**	**10,472**	**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 Breakdown - based on FTSE nationality

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	7	181	1.73
Austria	5	135	1.29
Belgium	6	124	1.18
Canada	9	230	2.19
Denmark	6	148	1.42
Finland	6	146	1.39
France	18	451	4.31
Germany	30	798	7.62
Hong Kong	17	406	3.88
Ireland	1	22	0.21
Israel	2	50	0.48
Italy	6	172	1.64
Japan	62	1,685	16.09
Korea	20	466	4.45
Netherlands	10	271	2.59
Norway	2	47	0.45
Singapore	7	160	1.53
Spain	8	215	2.05
Sweden	14	411	3.93
Switzerland	20	491	4.68
UK	24	596	5.69
USA	121	3,267	31.19
Totals	**401**	**10,472**	**100.00**

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	401
Dividend Yield %	2.71
Constituent (Wgt %)	
Average	0.25
Largest	0.57
Median	0.25
Top 10 Holdings (Wgt %)	4.61

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Data definitions available from info@ftserussell.com

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659