

# Russell Developed Large Cap EM GeoExposure Index

Data as at: 29 March 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	4.8	15.2	4.8	14.0	16.8	64.4	5.3	10.4	11.1	16.3	20.2

\* 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	1.4	0.3	0.5	0.5		-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 %
Samsung Electronics	Korea	Telecommunications Equipment	59	0.55
Volvo B	Sweden	Industrial Transportation	59	0.55
Nvidia	USA	Technology Hardware and Equipment	52	0.48
BMW	Germany	Automobiles and Parts	50	0.47
Tokyo Electron	Japan	Technology Hardware and Equipment	48	0.45
Disco	Japan	Technology Hardware and Equipment	47	0.43
Nu Holdings	USA	Finance and Credit Services	47	0.43
Rolls-Royce Holdings	UK	Aerospace and Defense	46	0.43
Atlas Copco A	Sweden	Industrial Engineering	45	0.42
Volkswagen Pfd	Germany	Automobiles and Parts	45	0.42
Totals			499	4.62

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	53	1,696	15.70
1510	Telecommunications	10	264	2.44
2010	Health Care	28	687	6.36
3010	Banks	15	472	4.37
3020	Financial Services	6	199	1.85
3030	Insurance	12	345	3.19
3510	Real Estate	3	84	0.78
4010	Automobiles and Parts	25	693	6.42
4020	Consumer Products and Services	27	678	6.28
4030	Media	1	36	0.33
4040	Retailers	2	66	0.61
4050	Travel and Leisure	7	162	1.50
4510	Food Beverage and Tobacco	27	681	6.30
4520	Personal Care Drug and Grocery Stores	11	266	2.46
5010	Construction and Materials	5	151	1.40
5020	Industrial Goods and Services	90	2,346	21.72
5510	Basic Resources	24	633	5.85
5520	Chemicals	27	639	5.92
6010	Energy	22	559	5.18
6510	Utilities	6	146	1.36
Totals		401	10,804	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	185	1.71
Austria	5	139	1.29
Belgium	6	128	1.19
Canada	9	249	2.30
Denmark	6	148	1.37
Finland	6	149	1.38
France	18	458	4.24
Germany	30	830	7.68
Hong Kong	17	391	3.62
Ireland	1	22	0.20
Israel	2	52	0.48
Italy	6	182	1.68
Japan	62	1,725	15.97
Korea	20	478	4.43
Netherlands	10	281	2.60
Norway	2	48	0.44
Singapore	7	164	1.52
Spain	8	240	2.22
Sweden	14	409	3.79
Switzerland	20	494	4.57
UK	24	624	5.78
USA	121	3,410	31.56
Totals	401	10,804	100.00

Index Characteristics

Attributes	Dev LC EM GeoExposure
Number of constituents	401
Dividend Yield %	2.59
Constituent (Wgt %)	
Average	0.25
Largest	0.55
Median	0.25
Top 10 Holdings (Wgt %)	4.63

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