

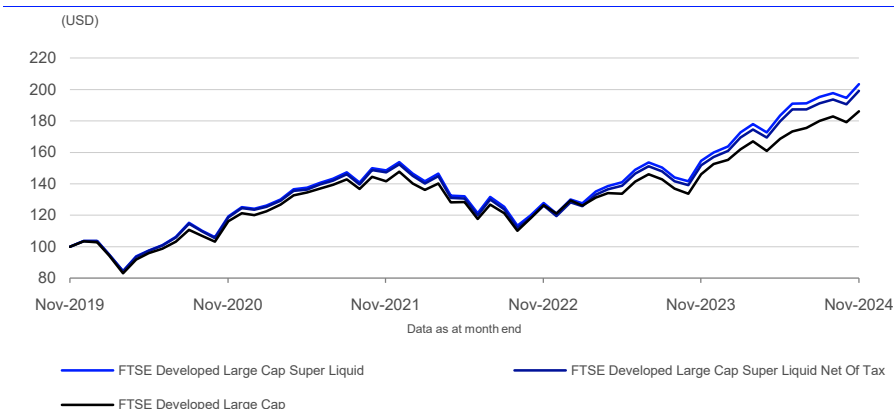
FTSE Developed Large Cap Super Liquid Index

Data as at: 29 November 2024

FTSE Super Liquid Indices provide a highly liquid composition whilst retaining the characteristics of the underlying index, increasing the replicability of global, regional and country based indices. FTSE Super Liquid Indices utilize a innovative screening and stock selection process designed to:

- Identify and screen the most liquid stocks in a given universe.
- Quantitatively determine optimal basket size and composition.
- Create a basket which closely mirrors the characteristics of the parent index.
- Maintain diversification across industry segments.

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
FTSE Developed Large Cap Super Liquid	4.2	10.9	27.2	31.6	36.9	103.4	11.0	15.3	12.2	17.2	17.9
FTSE Developed Large Cap Super Liquid Net Of Tax	4.1	10.7	26.8	31.2	35.3	99.1	10.6	14.8	12.2	17.2	17.9
FTSE Developed Large Cap	3.4	10.5	22.0	27.5	31.6	86.2	9.6	13.2	10.6	16.3	17.6

* 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
FTSE Developed Large Cap Super Liquid	4.3	1.1	8.4	23.1	-7.4	30.7	20.8	22.9	-21.2	32.0
FTSE Developed Large Cap Super Liquid Net Of Tax	3.6	0.4	7.7	22.3	-8.0	29.9	20.1	22.4	-21.6	31.4
FTSE Developed Large Cap	5.2	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1

FEATURES

Coverage

Super Liquid version of the FTSE Developed Large Cap index.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index.

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price, net and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Large Cap Super Liquid	2.5	0.6	0.9	0.8	-11.3	-27.5	-31.8	-31.8
FTSE Developed Large Cap Super Liquid Net Of Tax	2.4	0.6	0.8	0.8	-11.3	-27.8	-31.9	-31.9
FTSE Developed Large Cap	2.5	0.6	0.8	0.7	-8.8	-26.2	-33.0	-33.0

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

1-Year Correlation - Total Return

	FTSE Developed Large Cap Super Liquid	FTSE Developed Large Cap
FTSE Developed Large Cap Super Liquid	1.000	0.971
FTSE Developed Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Nvidia	USA	Technology Hardware and Equipment	3,230,790	10.51
Apple Inc.	USA	Technology Hardware and Equipment	3,118,226	10.15
Microsoft Corp	USA	Software and Computer Services	2,874,971	9.35
Amazon.Com	USA	Retailers	1,928,547	6.28
Meta Platforms Inc	USA	Software and Computer Services	1,256,628	4.09
Alphabet Class A	USA	Software and Computer Services	991,684	3.23
Tesla	USA	Automobiles and Parts	957,949	3.12
JPMorgan Chase & Co	USA	Banks	714,710	2.33
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	635,836	2.07
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	630,795	2.05
Totals			16,340,137	53.17

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	6	482,992	1.57
Denmark	1	331,204	1.08
France	5	540,948	1.76
Germany	5	678,149	2.21
Hong Kong	3	142,203	0.46
Italy	4	204,737	0.67
Japan	44	2,133,787	6.94
Korea	4	283,012	0.92
Netherlands	1	273,525	0.89
Singapore	1	63,684	0.21
Switzerland	7	982,048	3.20
UK	11	1,197,418	3.90
USA	34	23,418,263	76.20
Totals	126	30,731,969	100.00

INFORMATION

Index Universe

FTSE Developed Large Cap Index

Index Launch

27 November 2012

Base Date

31 December 2007

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR

Review Dates

Annually in September

History

Available from 31 December 2007

ICB Industry Breakdown

		FTSE Developed Large Cap Super Liquid			FTSE Developed Large Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	13	12,429,065	40.44	73	18,513,319	31.94
15	Telecommunications	4	589,743	1.92	25	1,732,209	2.99
20	Health Care	12	3,011,638	9.80	66	6,474,064	11.17
30	Financials	21	3,784,823	12.32	123	8,368,760	14.44
35	Real Estate	5	192,075	0.62	26	584,648	1.01
40	Consumer Discretionary	19	4,676,173	15.22	103	8,376,148	14.45
45	Consumer Staples	9	1,214,899	3.95	51	2,696,685	4.65
50	Industrials	25	2,894,693	9.42	138	7,003,923	12.08
55	Basic Materials	7	582,312	1.89	35	1,181,101	2.04
60	Energy	5	1,050,902	3.42	29	2,093,767	3.61
65	Utilities	6	305,647	0.99	31	941,174	1.62
Totals		126	30,731,969	100.00	700	57,965,798	100.00

Index Characteristics

Attributes	FTSE Developed Large Cap Super Liquid	FTSE Developed Large Cap
Number of constituents	126	700
Net MCap (USDm)	30,731,969	57,965,798
Dividend Yield %	1.27	1.64
Constituent Sizes (Net MCap USDm)		
Average	243,905	82,808
Largest	3,230,790	3,445,241
Smallest	4,155	160
Median	88,324	25,203
Weight of Largest Constituent (%)	10.51	5.94
Top 10 Holdings (% Index MCap)	53.17	29.75

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