

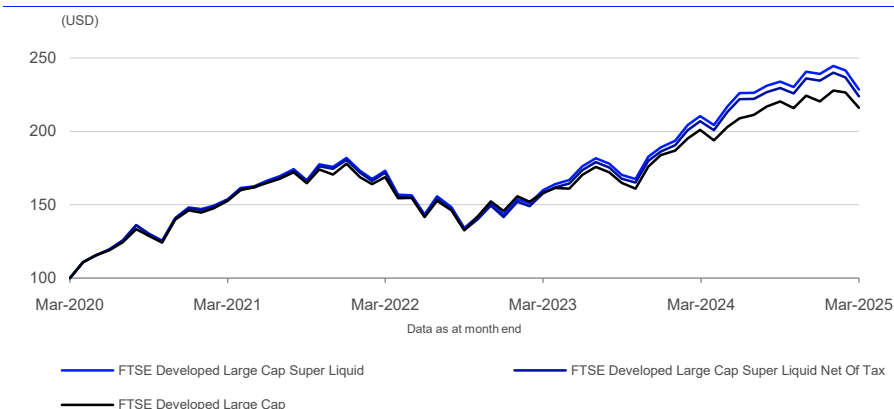
FTSE Developed Large Cap Super Liquid Index

Data as at: 31 March 2025

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	-4.4	-2.3	-4.4	8.6	31.9	128.6	9.7	18.0	13.9	16.4	16.7
FTSE Developed Large Cap Super Liquid Net Of Tax	-4.5	-2.4	-4.5	8.2	30.4	124.0	9.2	17.5	13.9	16.4	16.7
FTSE Developed Large Cap	-1.9	-1.9	-1.9	7.5	28.1	116.2	8.6	16.7	12.0	15.5	16.1

* 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
FTSE Developed Large Cap Super Liquid	1.1	8.4	23.1	-7.4	30.7	20.8	22.9	-21.2	32.0	26.5
FTSE Developed Large Cap Super Liquid Net Of Tax	0.4	7.7	22.3	-8.0	29.9	20.1	22.4	-21.6	31.4	26.0
FTSE Developed Large Cap	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1	19.9

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	0.6	0.7	1.1	0.8	-11.3	-24.1	-27.5	-31.8
FTSE Developed Large Cap Super Liquid Net Of Tax	0.6	0.7	1.0	0.7	-11.3	-24.3	-27.8	-31.9
FTSE Developed Large Cap	0.6	0.6	1.0	0.7	-8.8	-22.4	-26.2	-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	0.976
FTSE Developed Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,105,614	10.55
Microsoft Corp	USA	Software and Computer Services	2,787,861	9.47
Nvidia	USA	Technology Hardware and Equipment	2,532,752	8.60
Amazon.Com	USA	Retailers	1,783,321	6.06
Meta Platforms Inc	USA	Software and Computer Services	1,261,092	4.28
Alphabet Class A	USA	Software and Computer Services	907,689	3.08
Tesla	USA	Automobiles and Parts	719,267	2.44
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	703,050	2.39
JPMorgan Chase & Co	USA	Banks	688,188	2.34
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	660,267	2.24
Totals			15,149,100	51.46

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	6	425,766	1.45
Denmark	1	217,562	0.74
France	5	551,344	1.87
Germany	5	772,538	2.62
Hong Kong	3	146,137	0.50
Italy	4	253,496	0.86
Japan	43	2,065,334	7.02
Korea	4	289,034	0.98
Netherlands	1	253,590	0.86
Singapore	1	69,569	0.24
Switzerland	7	1,042,172	3.54
UK	11	1,263,443	4.29
USA	34	22,086,628	75.03
Totals	125	29,436,612	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	14	11,583,283	39.35	76	16,977,681	30.69
15	Telecommunications	4	605,265	2.06	24	1,735,586	3.14
20	Health Care	12	2,851,153	9.69	65	6,360,163	11.50
30	Financials	21	3,870,981	13.15	125	8,531,170	15.42
35	Real Estate	5	192,168	0.65	27	601,231	1.09
40	Consumer Discretionary	18	4,231,549	14.38	97	7,646,009	13.82
45	Consumer Staples	9	1,242,671	4.22	48	2,664,632	4.82
50	Industrials	25	2,970,069	10.09	138	6,942,621	12.55
55	Basic Materials	7	539,136	1.83	28	1,037,556	1.88
60	Energy	5	1,055,808	3.59	21	1,856,191	3.36
65	Utilities	5	294,528	1.00	30	972,530	1.76
Totals		125	29,436,612	100.00	679	55,325,371	100.00

Index Characteristics

Attributes	FTSE Developed Large Cap Super Liquid	FTSE Developed Large Cap
Number of constituents	125	679
Net MCap (USDm)	29,436,612	55,325,371
Dividend Yield %	1.36	1.76
Constituent Sizes (Net MCap USDm)		
Average	235,493	81,481
Largest	3,105,614	3,268,334
Smallest	5,110	111
Median	87,209	25,895
Weight of Largest Constituent (%)	10.55	5.91
Top 10 Holdings (% Index MCap)	51.46	28

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info@ftserussell.com

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email info@ftserussell.com; or
call your regional Client Services Team office:

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