

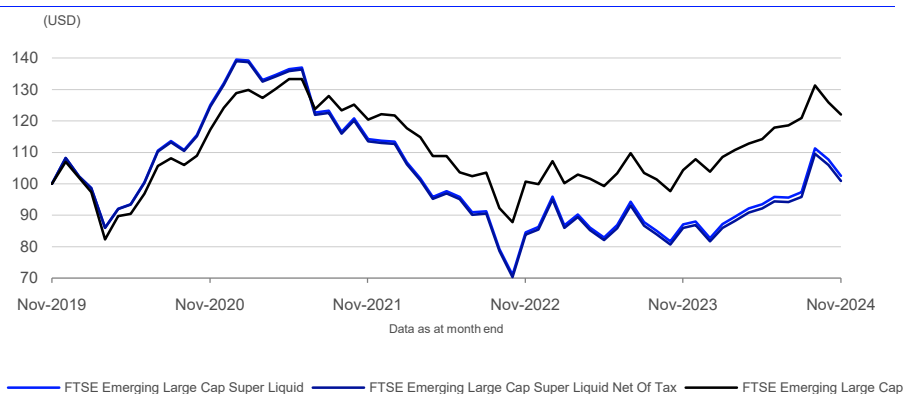
FTSE Emerging Large Cap Super Liquid Index

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 Emerging Large Cap Super Liquid	5.3	9.7	16.5	17.7	-10.2	2.6	-3.5	0.5	17.1	22.3	22.1
FTSE Emerging Large Cap Super Liquid Net Of Tax	5.3	9.4	16.1	17.3	-11.1	0.9	-3.9	0.2	17.1	22.3	22.1
FTSE Emerging Large Cap	0.9	6.9	13.2	16.9	1.4	22.0	0.5	4.1	12.8	16.4	18.3

* 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 Emerging Large Cap Super Liquid	0.8	-15.4	18.8	36.3	-15.1	26.1	22.0	-13.8	-24.2	2.1
FTSE Emerging Large Cap Super Liquid Net Of Tax	0.4	-15.7	18.3	35.7	-15.4	25.5	21.6	-14.1	-24.4	1.7
FTSE Emerging Large Cap	1.6	-15.2	13.3	33.2	-13.0	20.6	16.1	-1.7	-18.2	8.0

FEATURES

Coverage

Super Liquid version of the FTSE Emerging 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 index uses 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.

Global Sector Classification

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 Emerging Large Cap Super Liquid	1.0	-0.2	0.0	0.1	-12.0	-40.1	-54.1	-54.1
FTSE Emerging Large Cap	1.3	0.0	0.2	0.2	-9.0	-30.6	-37.8	-37.8

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 Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
FTSE Emerging Large Cap Super Liquid	1.000	0.936
FTSE Emerging Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	China	Software and Computer Services	254,935	9.97
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	248,296	9.71
Alibaba Group Holding (P Chip)	China	Retailers	182,636	7.14
Meituan Dianping (P Chip)	China	Software and Computer Services	122,207	4.78
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	71,771	2.81
China Construction Bank (H)	China	Banks	70,179	2.74
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	68,218	2.67
MediaTek	Taiwan	Technology Hardware and Equipment	57,180	2.24
Xiaomi (P Chip)	China	Telecommunications Equipment	52,171	2.04
JD.com (P Chip)	China	Retailers	49,303	1.93
Totals			1,176,897	46.02

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	15	193,413	7.56
China	214	1,428,404	55.86
Greece	1	3,585	0.14
Hungary	1	3,867	0.15
Indonesia	2	53,650	2.10
Kuwait	1	27,299	1.07
Mexico	2	30,567	1.20
Saudi Arabia	7	171,987	6.73
South Africa	4	88,583	3.46
Taiwan	15	487,096	19.05
Thailand	1	10,620	0.42
Turkiye	15	40,733	1.59
UAE	1	17,450	0.68
Totals	279	2,557,253	100.00

INFORMATION

Index Universe

FTSE Emerging 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 Emerging Large Cap Super Liquid			FTSE Emerging Large Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	32	966,462	37.79	119	1,939,039	29.30
15	Telecommunications	10	99,894	3.91	42	281,742	4.26
20	Health Care	19	26,760	1.05	80	200,540	3.03
30	Financials	55	543,098	21.24	220	1,584,456	23.94
35	Real Estate	7	40,461	1.58	30	112,528	1.70
40	Consumer Discretionary	29	416,496	16.29	125	759,813	11.48
45	Consumer Staples	20	77,651	3.04	85	325,626	4.92
50	Industrials	41	103,947	4.06	170	457,079	6.91
55	Basic Materials	29	106,442	4.16	116	330,399	4.99
60	Energy	17	117,197	4.58	72	394,883	5.97
65	Utilities	20	58,845	2.30	78	231,402	3.50
Totals		279	2,557,253	100.00	1137	6,617,507	100.00

Index Characteristics

Attributes	FTSE Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
Number of constituents	279	1137
Net MCap (USDm)	2,557,253	6,617,507
Dividend Yield %	3.02	2.73
Constituent Sizes (Net MCap USDm)		
Average	9,166	5,820
Largest	254,935	735,981
Smallest	170	79
Median	1,432	1,752
Weight of Largest Constituent (%)	9.97	11.12
Top 10 Holdings (% Index MCap)	46.02	28.20

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