

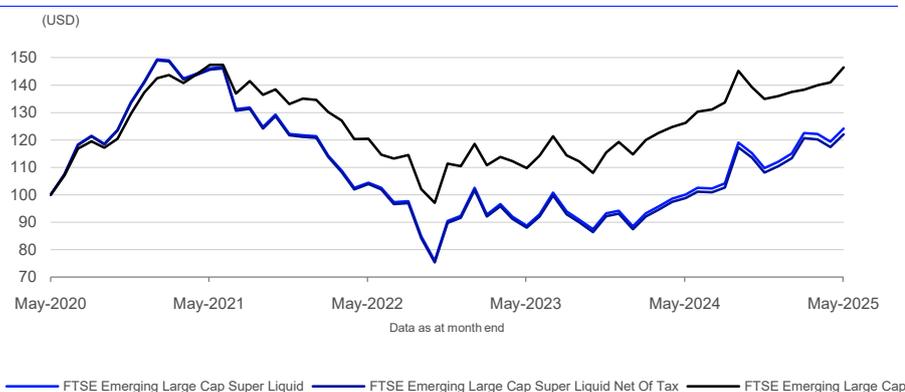
FTSE Emerging Large Cap Super Liquid Index

Data as at: 30 May 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 Emerging Large Cap Super Liquid	1.3	13.1	10.7	24.0	18.8	24.1	5.9	4.4	21.3	21.7	20.8
FTSE Emerging Large Cap Super Liquid Net Of Tax	1.2	12.9	10.6	23.6	17.5	22.1	5.5	4.1	21.3	21.7	20.8
FTSE Emerging Large Cap	5.8	8.5	7.7	16.0	21.7	46.4	6.8	7.9	16.3	16.4	15.6

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Emerging Large Cap Super Liquid	-15.4	18.8	36.3	-15.1	26.1	22.0	-13.8	-24.2	2.1	19.0
FTSE Emerging Large Cap Super Liquid Net Of Tax	-15.7	18.3	35.7	-15.4	25.5	21.6	-14.1	-24.4	1.7	18.6
FTSE Emerging Large Cap	-15.2	13.3	33.2	-13.0	20.6	16.1	-1.7	-18.2	8.0	14.1

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	0.3	0.2	0.2	-17.1	-29.2	-54.1	-54.1
FTSE Emerging Large Cap	0.9	0.4	0.5	0.3	-14.6	-19.6	-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	0.947
FTSE Emerging Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	332,264	11.42
Tencent Holdings (P Chip)	China	Software and Computer Services	283,475	9.74
Alibaba Group Holding (P Chip)	China	Retailers	246,220	8.46
Xiaomi (P Chip)	China	Telecommunications Equipment	110,840	3.81
Meituan Dianping (P Chip)	China	Software and Computer Services	96,823	3.33
China Construction Bank (H)	China	Banks	83,808	2.88
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	68,183	2.34
MediaTek	Taiwan	Technology Hardware and Equipment	62,225	2.14
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	62,075	2.13
BYD (H)	China	Automobiles and Parts	61,419	2.11
Totals			1,407,333	48.37

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	15	204,291	7.02
China	214	1,656,322	56.93
Greece	1	5,546	0.19
Hungary	1	4,238	0.15
Indonesia	2	51,001	1.75
Kuwait	1	30,025	1.03
Mexico	2	35,680	1.23
Saudi Arabia	7	170,728	5.87
South Africa	4	104,881	3.60
Taiwan	14	579,145	19.91
Thailand	1	8,514	0.29
Turkiye	15	34,957	1.20
UAE	1	24,029	0.83
Totals	278	2,909,359	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

ICB Code	ICB Industry	FTSE Emerging Large Cap Super Liquid			FTSE Emerging Large Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	32	1,067,910	36.71	126	1,999,786	27.81
15	Telecommunications	10	160,674	5.52	44	366,763	5.10
20	Health Care	19	30,924	1.06	77	220,175	3.06
30	Financials	55	610,548	20.99	228	1,806,725	25.13
35	Real Estate	7	47,026	1.62	31	115,582	1.61
40	Consumer Discretionary	29	528,297	18.16	126	901,455	12.54
45	Consumer Staples	20	74,966	2.58	82	332,497	4.62
50	Industrials	40	105,702	3.63	174	483,381	6.72
55	Basic Materials	29	104,895	3.61	114	339,499	4.72
60	Energy	17	116,645	4.01	70	392,358	5.46
65	Utilities	20	61,773	2.12	75	232,148	3.23
Totals		278	2,909,359	100.00	1147	7,190,368	100.00

Index Characteristics

Attributes	FTSE Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
Number of constituents	278	1147
Net MCap (USDm)	2,909,359	7,190,368
Dividend Yield %	3.08	2.85
Constituent Sizes (Net MCap USDm)		
Average	10,465	6,269
Largest	332,264	774,506
Smallest	162	75
Median	1,462	1,893
Weight of Largest Constituent (%)	11.42	10.77
Top 10 Holdings (% Index MCap)	48.37	29.15

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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