

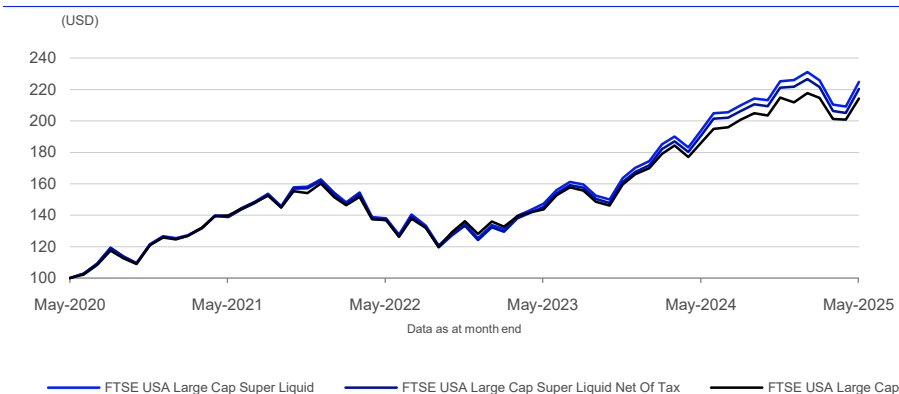
# FTSE USA Large Cap Super Liquid Index

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 USA Large Cap Super Liquid	-0.4	-0.2	-0.5	15.6	62.9	124.9	17.7	17.6	21.3	17.0	17.2
FTSE USA Large Cap Super Liquid Net Of Tax	-0.5	-0.3	-0.6	15.3	61.1	120.5	17.2	17.1	21.3	17.0	17.2
FTSE USA Large Cap	-0.1	-0.3	1.2	14.9	56.5	114.3	16.1	16.5	20.0	16.1	16.4

\* 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 USA Large Cap Super Liquid	2.7	11.6	21.9	-3.4	32.6	24.3	28.6	-23.0	35.6	32.8
FTSE USA Large Cap Super Liquid Net Of Tax	2.0	10.8	21.1	-4.0	31.8	23.6	28.1	-23.3	35.0	32.4
FTSE USA Large Cap	1.5	11.6	22.7	-3.5	32.1	22.0	27.3	-20.0	29.7	27.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE USA Large Cap Super Liquid	0.7	1.0	1.0	0.9		-20.5	-20.5	-27.4	-31.6

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

Drawdown – based on daily data

## FEATURES

### Coverage

Super Liquid version of the FTSE USA 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.

### Industry Classification Benchmark

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

1-Year Correlation - Total Return

	FTSE USA Large Cap Super Liquid	FTSE USA Large Cap
FTSE USA Large Cap Super Liquid	1.000	0.995
FTSE USA Large Cap		1.000

Top 10 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software and Computer Services	3,385,472	11.25
Nvidia	Technology Hardware and Equipment	3,157,878	10.50
Apple Inc.	Technology Hardware and Equipment	2,688,277	8.94
Amazon.Com	Retailers	1,921,574	6.39
Meta Platforms Inc	Software and Computer Services	1,416,726	4.71
Broadcom	Technology Hardware and Equipment	1,111,783	3.70
Alphabet Class A	Software and Computer Services	1,008,061	3.35
Tesla	Automobiles and Parts	961,557	3.20
Alphabet Class C	Software and Computer Services	837,606	2.78
JPMorgan Chase & Co	Banks	740,650	2.46
Totals		17,229,585	57.27

ICB Industry Breakdown

		FTSE USA Large Cap Super Liquid			FTSE USA Large Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	12	14,397,692	47.86	32	17,419,682	42.11
15	Telecommunications	3	550,156	1.83	7	1,036,351	2.50
20	Health Care	9	2,303,399	7.66	23	3,923,355	9.48
30	Financials	10	2,951,874	9.81	26	4,459,541	10.78
35	Real Estate	-	-	-	4	380,722	0.92
40	Consumer Discretionary	8	5,082,882	16.90	22	6,446,141	15.58
45	Consumer Staples	3	860,265	2.86	8	1,500,080	3.63
50	Industrials	12	2,689,768	8.94	32	4,444,870	10.74
55	Basic Materials	1	224,335	0.75	4	360,393	0.87
60	Energy	3	782,904	2.60	5	917,135	2.22
65	Utilities	2	241,515	0.80	5	483,327	1.17
Totals		63	30,084,791	100.00	168	41,371,597	100.00

Index Characteristics

Attributes	FTSE USA Large Cap Super Liquid	FTSE USA Large Cap
Number of constituents	63	168
Net MCap (USDm)	30,084,791	41,371,597
Dividend Yield %	1.04	1.17
Constituent Sizes (Net MCap USDm)		
Average	477,536	246,260
Largest	3,385,472	3,418,897
Smallest	70,363	8,048
Median	224,335	120,293
Weight of Largest Constituent (%)	11.25	8.26
Top 10 Holdings (% Index MCap)	57.27	42.37

INFORMATION

Index Universe

FTSE USA Large Cap

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

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