

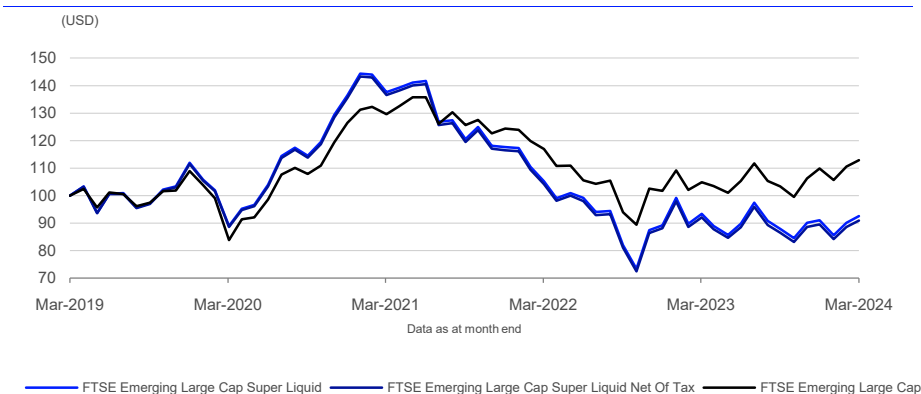
FTSE Emerging Large Cap Super Liquid Index

Data as at: 29 March 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	1.6	5.2	1.6	-0.9	-32.8	-7.5	-12.4	-1.5	16.1	21.7	22.0
FTSE Emerging Large Cap Super Liquid Net Of Tax	1.6	5.1	1.6	-1.3	-33.4	-9.1	-12.7	-1.9	16.1	21.7	22.0
FTSE Emerging Large Cap	2.7	9.2	2.7	7.6	-13.0	12.8	-4.5	2.4	11.7	16.2	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	0.0	-0.6	-0.1	0.1	-13.5	-49.1	-54.1	-54.1
FTSE Emerging Large Cap	0.7	-0.3	0.1	0.2	-11.5	-35.0	-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	0.964
FTSE Emerging Large Cap		1.000

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Tencent Holdings (P Chip)	China	Software and Computer Services	239,394	10.72
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	214,040	9.58
Alibaba Group Holding (P Chip)	China	Retailers	152,500	6.83
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	70,274	3.15
Meituan Dianping (P Chip)	China	Software and Computer Services	66,123	2.96
China Construction Bank (H)	China	Banks	56,298	2.52
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	55,899	2.50
MediaTek	Taiwan	Technology Hardware and Equipment	55,543	2.49
Vale SA	Brazil	Industrial Metals and Mining	46,072	2.06
Al Rajhi Banking & Investment Corp	Saudi Arabia	Banks	43,428	1.94
Totals			999,569	44.75

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	19	276,648	12.38
China	241	1,146,517	51.32
Indonesia	2	61,933	2.77
Kuwait	1	23,930	1.07
Mexico	1	21,197	0.95
Saudi Arabia	7	157,125	7.03
South Africa	5	84,595	3.79
Taiwan	11	378,953	16.96
Thailand	3	22,574	1.01
Turkiye	16	45,515	2.04
UAE	1	14,932	0.67
Totals	307	2,233,919	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	36	811,841	36.34	145	1,590,592	26.35
15	Telecommunications	11	58,958	2.64	45	239,550	3.97
20	Health Care	22	26,363	1.18	99	187,220	3.10
30	Financials	56	524,986	23.50	223	1,441,170	23.88
35	Real Estate	8	32,098	1.44	34	97,802	1.62
40	Consumer Discretionary	36	332,899	14.90	153	714,136	11.83
45	Consumer Staples	24	80,181	3.59	97	333,605	5.53
50	Industrials	44	97,566	4.37	189	445,054	7.37
55	Basic Materials	32	110,228	4.93	135	342,236	5.67
60	Energy	20	122,294	5.47	77	422,908	7.01
65	Utilities	18	36,504	1.63	78	221,993	3.68
Totals		307	2,233,919	100.00	1275	6,036,266	100.00

Index Characteristics

Attributes	FTSE Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
Number of constituents	307	1275
Net MCap (USDm)	2,233,919	6,036,266
Dividend Yield %	3.74	3.03
Constituent Sizes (Net MCap USDm)		
Average	7,277	4,734
Largest	239,394	584,199
Smallest	63	61
Median	1,054	1,270
Weight of Largest Constituent (%)	10.72	9.68
Top 10 Holdings (% Index MCap)	44.75	24.92

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