

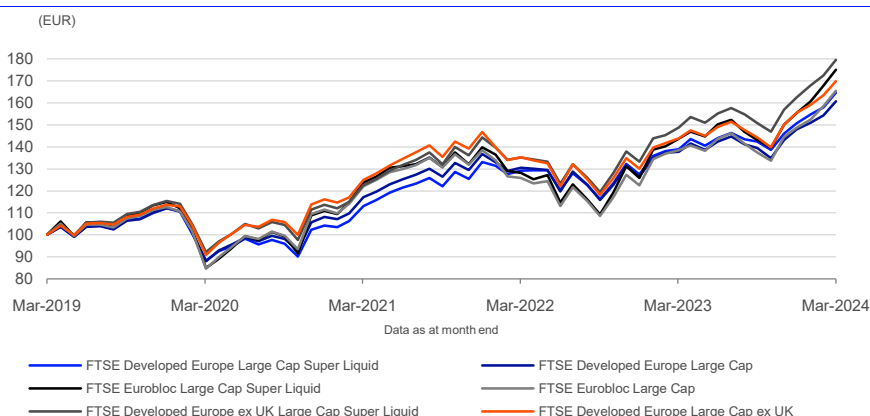
FTSE Developed Europe Large Cap Super Liquid Indices

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 (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Europe Large Cap Super Liquid	9.3	15.6	9.3	18.5	45.6	64.7	13.3	10.5	9.4	11.2	15.0
FTSE Developed Europe Large Cap	8.5	15.2	8.5	16.6	37.2	60.7	11.1	10.0	9.5	11.9	15.4
FTSE Eurobloc Large Cap Super Liquid	12.7	22.3	12.7	21.8	41.4	75.1	12.2	11.9	11.4	14.4	19.8
FTSE Eurobloc Large Cap	11.3	20.4	11.3	19.6	35.6	65.5	10.7	10.6	10.7	13.9	18.5
FTSE Developed Europe ex UK Large Cap Super Liquid	10.6	19.0	10.6	20.7	46.4	79.6	13.6	12.4	10.1	12.0	15.9
FTSE Developed Europe Large Cap ex UK	9.2	17.7	9.2	18.0	35.8	69.9	10.8	11.2	9.9	12.5	15.9

* 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

FEATURES

Coverage

Super Liquid versions of the FTSE Developed Europe Large Cap, FTSE Developed Europe Large Cap ex UK and FTSE Eurobloc Large Cap Index indices.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices are 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.

Year-on-Year Performance - Total Return

Index % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Europe Large Cap Super Liquid	6.4	6.5	3.5	9.4	-10.7	27.5	-7.1	27.7	-4.2	18.2
FTSE Developed Europe Large Cap	7.1	7.5	3.5	9.8	-9.7	26.7	-3.6	26.5	-7.4	16.9
FTSE Eurobloc Large Cap Super Liquid	4.0	6.3	6.3	11.5	-13.9	29.0	-3.5	26.1	-10.0	23.5
FTSE Eurobloc Large Cap	5.0	9.0	5.0	12.4	-12.1	26.2	-0.9	24.2	-11.6	21.4
FTSE Developed Europe ex UK Large Cap Super Liquid	7.3	9.6	1.9	10.1	-10.3	30.5	-1.5	26.9	-7.7	21.9
FTSE Developed Europe Large Cap ex UK	7.3	10.1	2.5	11.0	-9.9	28.1	2.1	26.4	-11.4	19.5

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe Large Cap Super Liquid	2.1	1.2	0.7	0.6	-6.0	-14.6	-34.1	-34.1
FTSE Developed Europe Large Cap	1.9	0.9	0.6	0.6	-7.6	-17.4	-34.6	-34.6
FTSE Eurobloc Large Cap Super Liquid	2.1	0.8	0.6	0.5	-9.5	-24.4	-39.4	-39.4
FTSE Eurobloc Large Cap	2.0	0.8	0.6	0.5	-9.7	-24.2	-38.0	-38.0
FTSE Developed Europe ex UK Large Cap Super Liquid	2.2	1.1	0.8	0.6	-7.8	-19.0	-34.0	-34.0
FTSE Developed Europe Large Cap ex UK	2.0	0.9	0.7	0.6	-8.6	-21.3	-33.9	-33.9

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 Europe Large Cap Super Liquid	FTSE Developed Europe Large Cap	FTSE Eurobloc Large Cap Super Liquid	FTSE Eurobloc Large Cap	FTSE Developed Europe ex UK Large Cap Super Liquid	FTSE Developed Europe Large Cap ex UK
FTSE Developed Europe Large Cap Super Liquid	1.000	0.833	0.921	0.788	0.979	0.825
FTSE Developed Europe Large Cap		1.000	0.854	0.975	0.832	0.993
FTSE Eurobloc Large Cap Super Liquid			1.000	0.889	0.950	0.871
FTSE Eurobloc Large Cap				1.000	0.815	0.984
FTSE Developed Europe ex UK Large Cap Super Liquid					1.000	0.846
FTSE Developed Europe Large Cap ex UK						1.000

Top 10 Constituents - FTSE Developed Europe Large Cap Super Liquid

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	365,295	6.38
ASML Holding	Netherlands	Technology Hardware and Equipment	351,628	6.14
Nestle	Switzerland	Food Producers	262,813	4.59
LVMH	France	Personal Goods	206,120	3.60
Shell	UK	Oil Gas and Coal	199,426	3.49
SAP	Germany	Software and Computer Services	197,840	3.46
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	185,760	3.25
AstraZeneca	UK	Pharmaceuticals and Biotechnology	184,446	3.22
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	163,520	2.86
HSBC Hldgs	UK	Banks	138,304	2.42
Totals			2,255,151	39.41

INFORMATION

Index Universe

FTSE Developed Europe 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 indices available

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD

Review Dates

Annually in September

History

Available from 31 December 2007

ICB Industry Breakdown

		FTSE Developed Europe Large Cap Super Liquid		FTSE Developed Europe Large Cap		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	3	10.32	10	9.33	0.99
15	Telecommunications	3	1.95	8	2.30	-0.35
20	Health Care	8	19.54	22	16.56	2.99
30	Financials	13	16.11	42	18.50	-2.39
35	Real Estate	-	-	1	0.22	-0.22
40	Consumer Discretionary	8	11.34	25	13.04	-1.69
45	Consumer Staples	7	11.21	20	10.10	1.12
50	Industrials	13	14.85	38	15.79	-0.95
55	Basic Materials	3	3.92	9	4.18	-0.26
60	Energy	3	7.46	9	6.34	1.12
65	Utilities	4	3.29	13	3.64	-0.35
Totals		65	100.00	197	100.00	

Country Breakdown - Developed Europe

Country	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	56,101	0.98
Denmark	1	365,295	6.38
France	14	1,192,042	20.83
Germany	10	768,961	13.44
Italy	4	216,302	3.78
Netherlands	3	449,315	7.85
Spain	2	139,743	2.44
Sweden	1	37,889	0.66
Switzerland	10	1,006,472	17.59
UK	19	1,490,203	26.04
Totals	65	5,722,324	100.00

Country Breakdown - Developed Eurobloc

Country	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	56,101	2.05
France	15	1,255,849	45.90
Germany	9	700,839	25.62
Italy	5	247,176	9.03
Netherlands	3	336,237	12.29
Spain	2	139,743	5.11
Totals	35	2,735,944	100.00

Index Characteristics

Attributes	FTSE Developed Europe Large Cap Super Liquid	FTSE Developed Europe ex UK Large Cap Super Liquid	FTSE Eurobloc Large Cap Super Liquid	FTSE Developed Europe Large Cap
Number of constituents	65	51	35	197
Net MCap (EURm)	5,722,324	4,389,923	2,735,944	8,558,558
Dividend Yield %	-	-	-	2.99
Constituent Sizes (Net MCap EURm)				
Average	88,036	86,077	78,170	43,444
Largest	365,295	365,295	258,477	365,295
Smallest	12,056	12,056	20,852	265
Median	63,876	61,848	63,393	26,274
Weight of Largest Constituent (%)	6.38	8.32	9.45	4.27
Top 10 Holdings (% Index MCap)	39.41	48	52.84	26.35

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