

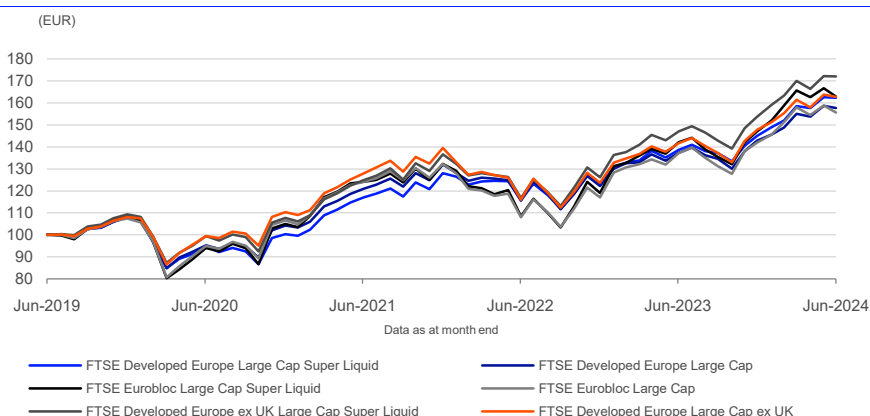
# FTSE Developed Europe Large Cap Super Liquid Indices

Data as at: 28 June 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	2.4	12.0	12.0	17.1	38.8	62.4	11.5	10.2	9.5	11.4	14.7
FTSE Developed Europe Large Cap	1.7	10.4	10.4	14.8	30.4	57.7	9.3	9.5	9.6	12.0	15.1
FTSE Eurobloc Large Cap Super Liquid	-1.6	10.8	10.8	14.6	31.3	63.0	9.5	10.3	12.0	14.6	19.3
FTSE Eurobloc Large Cap	-1.5	9.6	9.6	13.4	25.4	55.7	7.8	9.3	11.2	14.2	18.2
FTSE Developed Europe ex UK Large Cap Super Liquid	1.2	11.9	11.9	17.1	37.8	72.1	11.3	11.5	10.5	12.2	15.6
FTSE Developed Europe Large Cap ex UK	0.8	10.1	10.1	14.9	27.2	62.8	8.4	10.2	10.2	12.7	15.7

\* 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	1.9	1.0	0.7	0.5	-6.0	-14.6	-34.1	-34.1
FTSE Developed Europe Large Cap	1.6	0.8	0.6	0.5	-7.6	-17.4	-34.6	-34.6
FTSE Eurobloc Large Cap Super Liquid	1.3	0.7	0.5	0.4	-9.5	-24.4	-39.4	-39.4
FTSE Eurobloc Large Cap	1.3	0.6	0.5	0.5	-9.7	-24.2	-38.0	-38.0
FTSE Developed Europe ex UK Large Cap Super Liquid	1.7	0.9	0.7	0.6	-7.8	-19.0	-34.0	-34.0
FTSE Developed Europe Large Cap ex UK	1.5	0.7	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	0.823	0.905	0.768	0.974	0.818
FTSE Developed Europe Large Cap		1.000	0.843	0.969	0.819	0.991
FTSE Eurobloc Large Cap Super Liquid			1.000	0.887	0.939	0.868
FTSE Eurobloc Large Cap				1.000	0.799	0.980
FTSE Developed Europe ex UK Large Cap Super Liquid					1.000	0.843
FTSE Developed Europe Large Cap ex UK						1.000

Top 10 Constituents - FTSE Developed Europe Large Cap Super Liquid

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	411,991	7.19
ASML Holding	Netherlands	Technology Hardware and Equipment	379,253	6.62
Nestle	Switzerland	Food Producers	249,520	4.36
AstraZeneca	UK	Pharmaceuticals and Biotechnology	218,269	3.81
Shell	UK	Oil Gas and Coal	213,601	3.73
SAP	Germany	Software and Computer Services	207,793	3.63
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	203,670	3.56
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	179,006	3.12
LVMH	France	Personal Goods	175,629	3.07
HSBC Hldgs	UK	Banks	151,862	2.65
Totals			2,390,592	41.73

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

ICB Code	ICB Industry	FTSE Developed Europe Large Cap Super Liquid		FTSE Developed Europe Large Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	3	11.02	10	9.84	1.18
15	Telecommunications	3	2.00	8	2.34	-0.34
20	Health Care	7	21.12	21	17.54	3.58
30	Financials	13	15.95	42	18.53	-2.58
35	Real Estate	-	-	1	0.22	-0.22
40	Consumer Discretionary	8	10.17	25	12.04	-1.87
45	Consumer Staples	7	10.77	20	9.82	0.96
50	Industrials	13	14.14	39	15.42	-1.27
55	Basic Materials	3	3.86	9	4.19	-0.33
60	Energy	3	7.57	9	6.35	1.21
65	Utilities	4	3.40	13	3.71	-0.32
<b>Totals</b>		<b>64</b>	<b>100.00</b>	<b>197</b>	<b>100.00</b>	

## Country/Market Breakdown - Developed Europe

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	47,445	0.83
Denmark	1	411,991	7.19
France	14	1,086,665	18.97
Germany	10	758,907	13.25
Italy	4	200,842	3.51
Netherlands	3	461,660	8.06
Spain	2	138,005	2.41
Sweden	1	37,419	0.65
Switzerland	9	1,038,140	18.12
UK	19	1,547,355	27.01
<b>Totals</b>	<b>64</b>	<b>5,728,429</b>	<b>100.00</b>

## Country/Market Breakdown - Developed Eurobloc

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Belgium	1	47,445	1.83
France	15	1,148,006	44.38
Germany	9	686,228	26.53
Italy	5	233,174	9.01
Netherlands	3	333,993	12.91
Spain	2	138,005	5.33
<b>Totals</b>	<b>35</b>	<b>2,586,851</b>	<b>100.00</b>

## 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	64	50	35	197
Net MCap (EURm)	5,728,429	4,317,779	2,586,851	8,529,541
Dividend Yield %	3.23	2.99	3.29	3.12
Constituent Sizes (Net MCap EURm)				
Average	89,507	86,356	73,910	43,297
Largest	411,991	411,991	258,515	411,991
Smallest	17,911	13,337	17,911	215
Median	64,944	57,997	56,394	25,568
Weight of Largest Constituent (%)	7.19	9.54	9.99	4.83
Top 10 Holdings (% Index MCap)	41.73	50.50	54.17	28.03

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