

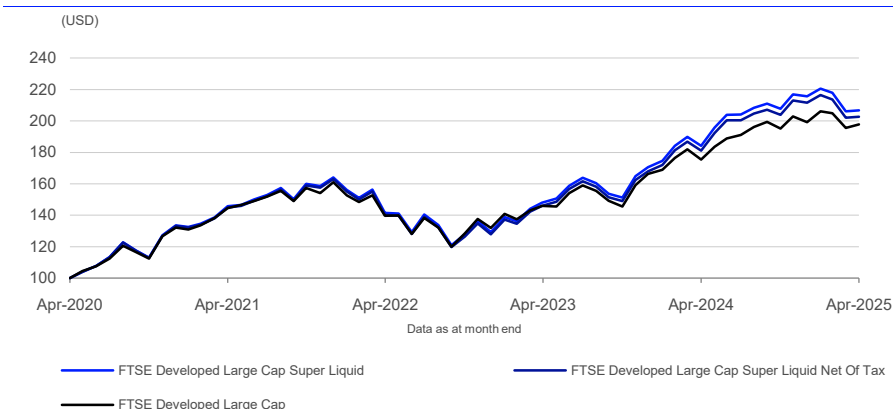
# FTSE Developed Large Cap Super Liquid Index

Data as at: 30 April 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 Developed Large Cap Super Liquid	-6.3	-0.5	-4.2	12.2	46.2	106.7	13.5	15.6	17.7	16.3	16.2
FTSE Developed Large Cap Super Liquid Net Of Tax	-6.4	-0.7	-4.3	11.8	44.5	102.6	13.1	15.2	17.7	16.3	16.2
FTSE Developed Large Cap	-4.1	1.3	-0.8	12.8	41.6	97.8	12.3	14.6	15.5	15.5	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 Developed Large Cap Super Liquid	1.1	8.4	23.1	-7.4	30.7	20.8	22.9	-21.2	32.0	26.5
FTSE Developed Large Cap Super Liquid Net Of Tax	0.4	7.7	22.3	-8.0	29.9	20.1	22.4	-21.6	31.4	26.0
FTSE Developed Large Cap	-0.5	8.0	23.8	-7.8	28.3	17.5	21.8	-18.1	26.1	19.9

## FEATURES

### Coverage

Super Liquid version of the FTSE Developed 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 indices use 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Large Cap Super Liquid	0.7	0.8	1.0	0.7	-18.3	-18.3	-27.5	-31.8
FTSE Developed Large Cap Super Liquid Net Of Tax	0.6	0.7	0.9	0.7	-18.4	-18.4	-27.8	-31.9
FTSE Developed Large Cap	0.8	0.7	0.9	0.7	-16.4	-16.5	-26.2	-33.0

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 Large Cap Super Liquid	FTSE Developed Large Cap
FTSE Developed Large Cap Super Liquid	1.000	0.984
FTSE Developed Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,970,976	10.08
Microsoft Corp	USA	Software and Computer Services	2,935,427	9.96
Nvidia	USA	Technology Hardware and Equipment	2,545,372	8.64
Amazon.Com	USA	Retailers	1,728,582	5.87
Meta Platforms Inc	USA	Software and Computer Services	1,201,227	4.08
Alphabet Class A	USA	Software and Computer Services	932,107	3.16
Tesla	USA	Automobiles and Parts	783,101	2.66
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	718,658	2.44
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	703,934	2.39
JPMorgan Chase & Co	USA	Banks	686,280	2.33
Totals			15,205,664	51.60

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	6	453,703	1.54
Denmark	1	211,966	0.72
France	5	550,438	1.87
Germany	5	812,116	2.76
Hong Kong	3	145,292	0.49
Italy	4	261,111	0.89
Japan	43	2,177,594	7.39
Korea	4	285,123	0.97
Netherlands	1	256,517	0.87
Singapore	1	65,419	0.22
Switzerland	7	1,070,207	3.63
UK	11	1,266,346	4.30
USA	34	21,913,551	74.36
Totals	125	29,469,384	100.00

INFORMATION

Index Universe

FTSE Developed 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 Developed Large Cap Super Liquid			FTSE Developed Large Cap		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	14	11,606,796	39.39	76	17,283,997	30.94
15	Telecommunications	4	585,190	1.99	24	1,719,522	3.08
20	Health Care	12	2,779,555	9.43	65	6,218,300	11.13
30	Financials	21	3,877,738	13.16	125	8,596,979	15.39
35	Real Estate	5	202,958	0.69	27	617,252	1.10
40	Consumer Discretionary	18	4,402,716	14.94	97	7,926,233	14.19
45	Consumer Staples	9	1,262,698	4.28	48	2,733,634	4.89
50	Industrials	25	2,997,711	10.17	138	7,043,266	12.61
55	Basic Materials	7	535,452	1.82	28	1,046,180	1.87
60	Energy	5	919,829	3.12	21	1,666,378	2.98
65	Utilities	5	298,742	1.01	30	1,011,991	1.81
Totals		125	29,469,384	100.00	679	55,863,731	100.00

Index Characteristics

Attributes	FTSE Developed Large Cap Super Liquid	FTSE Developed Large Cap
Number of constituents	125	679
Net MCap (USDm)	29,469,384	55,863,731
Dividend Yield %	1.40	1.77
Constituent Sizes (Net MCap USDm)		
Average	235,755	82,274
Largest	2,970,976	3,126,642
Smallest	5,105	107
Median	90,767	27,391
Weight of Largest Constituent (%)	10.08	5.60
Top 10 Holdings (% Index MCap)	51.60	27.99

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