

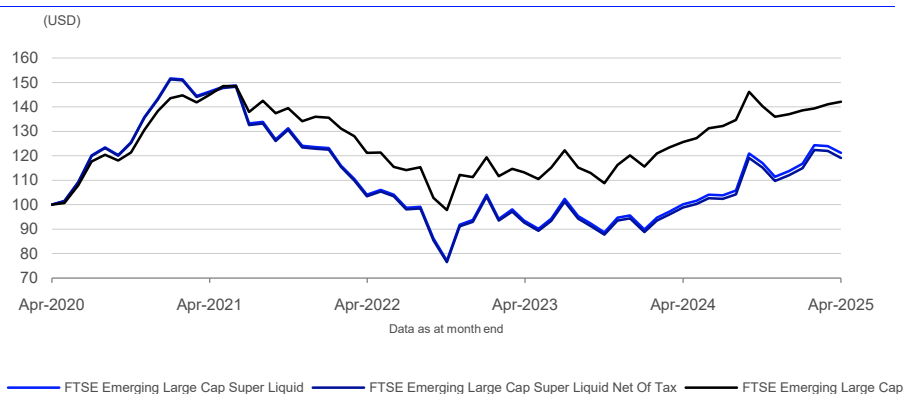
# FTSE Emerging Large Cap Super Liquid Index

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 Emerging Large Cap Super Liquid	3.7	3.6	6.5	21.0	16.4	21.2	5.2	3.9	21.1	22.1	20.7
FTSE Emerging Large Cap Super Liquid Net Of Tax	3.7	3.4	6.4	20.6	15.2	19.2	4.8	3.6	21.1	22.1	20.7
FTSE Emerging Large Cap	2.5	1.3	3.7	13.1	17.2	42.1	5.4	7.3	16.1	16.7	15.5

\* 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 Emerging Large Cap Super Liquid	-15.4	18.8	36.3	-15.1	26.1	22.0	-13.8	-24.2	2.1	19.0
FTSE Emerging Large Cap Super Liquid Net Of Tax	-15.7	18.3	35.7	-15.4	25.5	21.6	-14.1	-24.4	1.7	18.6
FTSE Emerging Large Cap	-15.2	13.3	33.2	-13.0	20.6	16.1	-1.7	-18.2	8.0	14.1

## 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	1.0	0.3	0.2	0.1	-17.1	-29.2	-54.1	-54.1
FTSE Emerging Large Cap	0.8	0.4	0.5	0.2	-14.6	-19.6	-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	0.947
FTSE Emerging Large Cap		1.000

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	292,340	10.42
Tencent Holdings (P Chip)	China	Software and Computer Services	274,567	9.79
Alibaba Group Holding (P Chip)	China	Retailers	256,847	9.16
Xiaomi (P Chip)	China	Telecommunications Equipment	109,882	3.92
Meituan Dianping (P Chip)	China	Software and Computer Services	92,444	3.30
China Construction Bank (H)	China	Banks	76,802	2.74
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	74,584	2.66
MediaTek	Taiwan	Technology Hardware and Equipment	62,470	2.23
BYD (H)	China	Automobiles and Parts	58,534	2.09
Industrial and Commercial Bank of China (H)	China	Banks	54,030	1.93
Totals			1,352,500	48.22

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	15	206,674	7.37
China	214	1,618,861	57.71
Greece	1	5,168	0.18
Hungary	1	4,424	0.16
Indonesia	2	45,610	1.63
Kuwait	1	28,987	1.03
Mexico	2	35,566	1.27
Saudi Arabia	7	184,166	6.57
South Africa	4	99,534	3.55
Taiwan	14	507,760	18.10
Thailand	1	9,168	0.33
Turkiye	15	35,168	1.25
UAE	1	23,937	0.85
Totals	278	2,805,022	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	32	994,163	35.44	126	1,867,749	26.87
15	Telecommunications	10	162,423	5.79	44	362,720	5.22
20	Health Care	19	29,456	1.05	77	217,791	3.13
30	Financials	55	587,037	20.93	228	1,744,322	25.09
35	Real Estate	7	48,467	1.73	31	117,487	1.69
40	Consumer Discretionary	29	522,523	18.63	126	887,074	12.76
45	Consumer Staples	20	78,332	2.79	82	338,854	4.87
50	Industrials	40	97,390	3.47	175	460,852	6.63
55	Basic Materials	29	107,058	3.82	114	335,332	4.82
60	Energy	17	113,152	4.03	70	382,761	5.51
65	Utilities	20	65,020	2.32	75	236,162	3.40
Totals		278	2,805,022	100.00	1148	6,951,103	100.00

Index Characteristics

Attributes	FTSE Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
Number of constituents	278	1148
Net MCap (USDm)	2,805,022	6,951,103
Dividend Yield %	3.12	2.85
Constituent Sizes (Net MCap USDm)		
Average	10,090	6,055
Largest	292,340	681,443
Smallest	162	75
Median	1,395	1,816
Weight of Largest Constituent (%)	10.42	9.80
Top 10 Holdings (% Index MCap)	48.22	28.72

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