

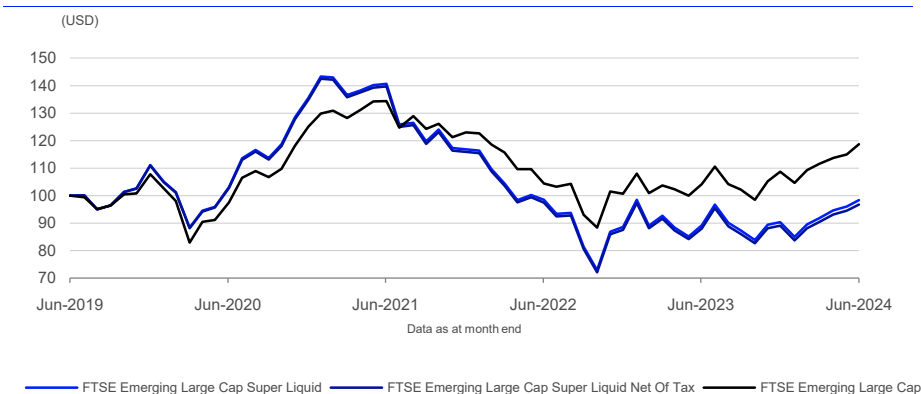
FTSE Emerging Large Cap Super Liquid Index

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Emerging Large Cap Super Liquid	7.1	8.8	8.8	10.3	-30.1	-1.7	-11.3	-0.3	16.3	22.0	21.4
FTSE Emerging Large Cap Super Liquid Net Of Tax	7.0	8.6	8.6	9.9	-30.8	-3.3	-11.5	-0.7	16.3	22.0	21.3
FTSE Emerging Large Cap	6.4	9.3	9.3	14.0	-11.6	18.7	-4.0	3.5	12.1	16.3	17.9

* 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

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	0.6	-0.5	0.0	0.1	-13.5	-48.6	-54.1	-54.1
FTSE Emerging Large Cap	1.1	-0.2	0.2	0.2	-11.5	-34.6	-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	0.960
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	240,407	10.44
Tencent Holdings (P Chip)	China	Software and Computer Services	225,915	9.81
Alibaba Group Holding (P Chip)	China	Retailers	153,416	6.66
PDD Holdings Inc ADS (N Shares)	China	Software and Computer Services	93,927	4.08
Hon Hai Precision Industry	Taiwan	Technology Hardware and Equipment	78,663	3.42
Meituan Dianping (P Chip)	China	Software and Computer Services	75,996	3.30
China Construction Bank (H)	China	Banks	68,990	3.00
MediaTek	Taiwan	Technology Hardware and Equipment	63,868	2.77
Industrial and Commercial Bank of China (H)	China	Banks	46,806	2.03
Vale SA	Brazil	Industrial Metals and Mining	43,415	1.89
Totals			1,091,402	47.41

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Brazil	19	244,006	10.60
China	241	1,177,067	51.13
Indonesia	2	53,151	2.31
Kuwait	1	24,386	1.06
Mexico	1	19,129	0.83
Saudi Arabia	7	156,931	6.82
South Africa	5	93,320	4.05
Taiwan	11	442,578	19.22
Thailand	3	21,651	0.94
Turkiye	16	55,035	2.39
UAE	1	14,984	0.65
Totals	307	2,302,238	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	887,757	38.56	145	1,859,770	28.89
15	Telecommunications	11	57,457	2.50	45	256,818	3.99
20	Health Care	22	23,156	1.01	99	185,018	2.87
30	Financials	56	538,448	23.39	224	1,499,463	23.29
35	Real Estate	8	33,265	1.44	34	98,595	1.53
40	Consumer Discretionary	36	321,710	13.97	150	701,265	10.89
45	Consumer Staples	24	76,488	3.32	99	334,220	5.19
50	Industrials	43	100,035	4.35	187	477,340	7.41
55	Basic Materials	33	104,543	4.54	139	348,323	5.41
60	Energy	20	125,639	5.46	77	440,821	6.85
65	Utilities	18	33,740	1.47	78	236,170	3.67
Totals		307	2,302,238	100.00	1277	6,437,801	100.00

Index Characteristics

Attributes	FTSE Emerging Large Cap Super Liquid	FTSE Emerging Large Cap
Number of constituents	307	1277
Net MCap (USDm)	2,302,238	6,437,801
Dividend Yield %	3.62	2.82
Constituent Sizes (Net MCap USDm)		
Average	7,499	5,041
Largest	240,407	714,726
Smallest	32	32
Median	1,005	1,255
Weight of Largest Constituent (%)	10.44	11.10
Top 10 Holdings (% Index MCap)	47.41	27.79

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