

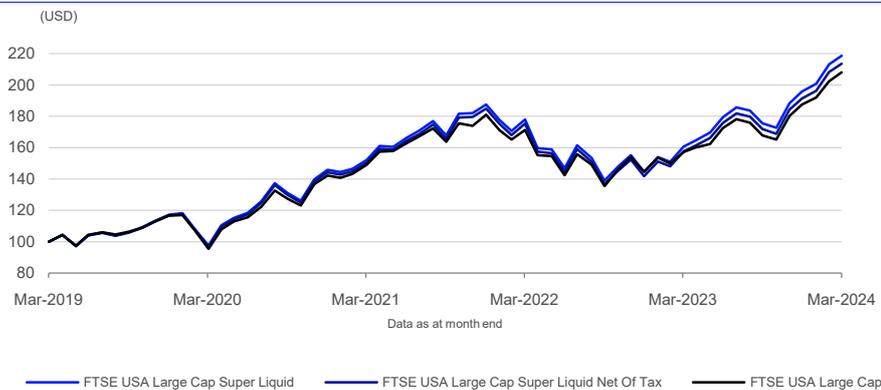
# FTSE USA Large Cap Super Liquid Index

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE USA Large Cap Super Liquid	11.7	24.6	11.7	36.1	43.8	118.7	12.9	16.9	12.4	18.1	18.9
FTSE USA Large Cap Super Liquid Net Of Tax	11.6	24.3	11.6	35.5	42.0	113.6	12.4	16.4	12.4	18.1	18.9
FTSE USA Large Cap	10.9	24.0	10.9	32.4	39.5	108.2	11.7	15.8	11.5	17.4	18.4

\* 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 USA Large Cap Super Liquid	12.4	2.7	11.6	21.9	-3.4	32.6	24.3	28.6	-23.0	35.6
FTSE USA Large Cap Super Liquid Net Of Tax	11.7	2.0	10.8	21.1	-4.0	31.8	23.6	28.1	-23.3	35.0
FTSE USA Large Cap	13.6	1.5	11.6	22.7	-3.5	32.1	22.0	27.3	-20.0	29.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE USA Large Cap Super Liquid	3.0	0.7	0.9	0.9	-8.7	-27.4	-31.6	-31.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Coverage

Super Liquid version of the FTSE USA 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.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

**1-Year Correlation - Total Return**

	FTSE USA Large Cap Super Liquid	FTSE USA Large Cap
FTSE USA Large Cap Super Liquid	1.000	0.986
FTSE USA Large Cap		1.000

**Top 10 Constituents**

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	Software and Computer Services	2,658,151	10.11
Apple Inc.	Technology Hardware and Equipment	2,497,777	9.50
Nvidia	Technology Hardware and Equipment	2,144,325	8.15
Amazon.Com	Retailers	1,623,121	6.17
Meta Platforms Inc	Software and Computer Services	1,072,719	4.08
Alphabet Class A	Software and Computer Services	895,797	3.41
Alphabet Class C	Software and Computer Services	763,295	2.90
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	657,550	2.50
JPMorgan Chase & Co	Banks	577,471	2.20
Broadcom	Technology Hardware and Equipment	570,703	2.17
<b>Totals</b>		<b>13,460,910</b>	<b>51.19</b>

**ICB Industry Breakdown**

ICB Code	ICB Industry	FTSE USA Large Cap Super Liquid			FTSE USA Large Cap		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	12	11,744,863	44.66	36	14,598,577	39.31
15	Telecommunications	3	458,269	1.74	8	915,046	2.46
20	Health Care	10	2,959,940	11.26	27	4,578,140	12.33
30	Financials	10	2,416,425	9.19	29	3,811,634	10.26
35	Real Estate	2	211,848	0.81	5	379,875	1.02
40	Consumer Discretionary	8	3,760,023	14.30	24	5,139,874	13.84
45	Consumer Staples	6	1,199,359	4.56	13	1,568,844	4.22
50	Industrials	11	2,027,976	7.71	32	3,792,712	10.21
55	Basic Materials	2	291,840	1.11	5	411,835	1.11
60	Energy	4	932,292	3.55	12	1,439,615	3.88
65	Utilities	3	295,656	1.12	7	500,027	1.35
<b>Totals</b>		<b>71</b>	<b>26,298,492</b>	<b>100.00</b>	<b>198</b>	<b>37,136,180</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE USA Large Cap Super Liquid	FTSE USA Large Cap
Number of constituents	71	198
Net MCap (USDm)	26,298,492	37,136,180
Dividend Yield %	1.15	1.26
Constituent Sizes (Net MCap USDm)		
Average	370,401	187,556
Largest	2,658,151	3,127,258
Smallest	44,587	9,065
Median	218,735	95,245
Weight of Largest Constituent (%)	10.11	8.42
Top 10 Holdings (% Index MCap)	51.19	37.51

**INFORMATION****Index Universe**

FTSE USA 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 index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, EUR

**Review Dates**

Annually in September

**History**

Available from 31 December 2007

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