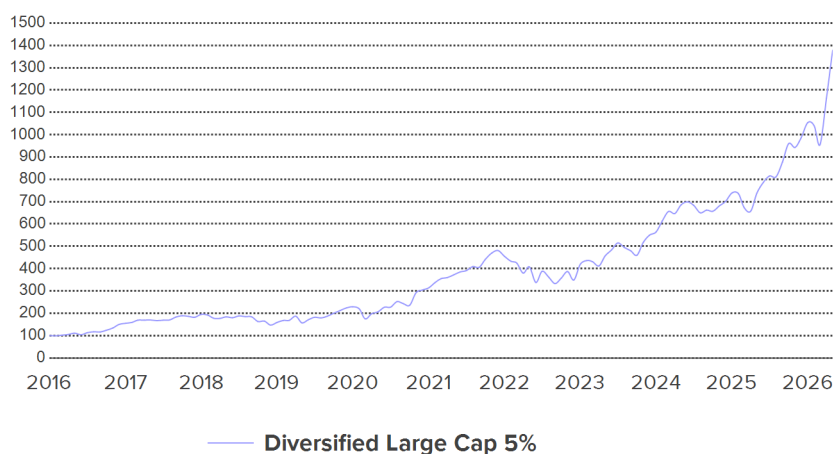


FTSE Transatlantic Diversified Large Cap Static 20 EW 5% Index

About the index

The FTSE Transatlantic Diversified Large Cap Static 20 EW 5% Index is designed to track the performance of a pre-selected static basket of securities. Constituents were selected on the launch date and will not change over time, unless impacted by corporate actions such as mergers and/or acquisitions. The Index has a 5% decrement applied to the performance.

Performance



Information

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Return Type	Net Total Return
Base Currency	EUR
Base Value	161.13963
Base Date	1st Apr 2015
Launch Date	11th July 2025
Rebalance	Quarterly
Review Months	Jan Apr Jul and Oct
RIC	.FTSTDL5D
Ticker	FTSTDL5D

Annualized risk - Standard Dev (%)

	1 Yr	3 Yr	5 Yr	10 Yr
Diversified Large Cap 5%	28.08	22.91	26.04	25.15

Sharpe ratio

	1 Yr	3 Yr	5 Yr	10 Yr
Diversified Large Cap 5%	2.27	1.53	1.01	1.04

Performance - Calendar Year

	2022	2023	2024	2025	2026
Diversified Large Cap 5%	(27.38)	57.54	27.63	40.93	39.50

Data as of May 29, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

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