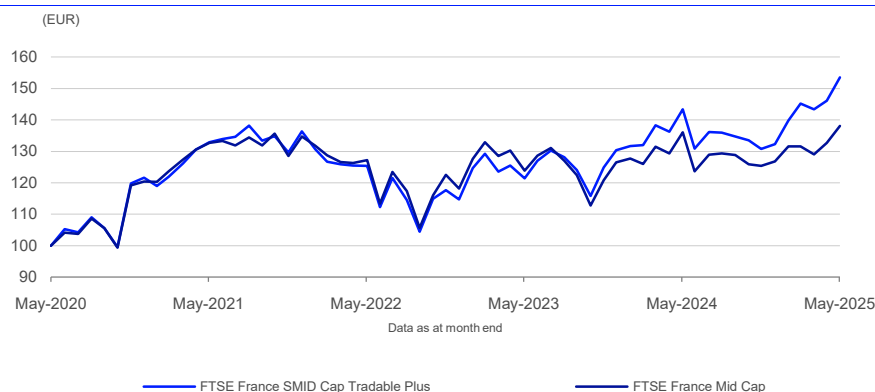


# FTSE France SMID Cap Tradable Plus Index

Data as at: 30 May 2025

The FTSE France SMID Cap Tradable Plus Index is a rapidly tradable index that encapsulates the behaviour of the small- and mid-cap (SMID) France equity market. By design, the index has a limited number of highly liquid constituents, allowing easy market access, while maintaining FTSE Russell's tradition of rules-based, transparent index construction. Its innovative approach to constituent selection ensures easy and rapid trading of each underlying constituent and of the investable products based on the index as a whole, and a broad representation of stocks from across the capitalisation range.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

| Index (EUR)                        | Return % |      |      |     |      |      | Return pa %* |     | Volatility %** |      |      |
|------------------------------------|----------|------|------|-----|------|------|--------------|-----|----------------|------|------|
|                                    | 3M       | 6M   | YTD  | 12M | 3YR  | 5YR  | 3YR          | 5YR | 1YR            | 3YR  | 5YR  |
| FTSE France SMID Cap Tradable Plus | 5.7      | 17.4 | 16.1 | 7.1 | 22.5 | 53.6 | 7.0          | 9.0 | 16.2           | 16.7 | 17.2 |
| FTSE France Mid Cap                | 5.0      | 10.2 | 8.9  | 1.5 | 8.6  | 38.1 | 2.8          | 6.7 | 15.8           | 16.2 | 17.3 |

\* 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 % (EUR)                      | 2015 | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 |
|------------------------------------|------|------|------|-------|------|------|------|-------|------|------|
| FTSE France SMID Cap Tradable Plus | 18.1 | 6.0  | 16.3 | -17.9 | 25.2 | -0.8 | 12.1 | -15.9 | 13.7 | 1.5  |
| FTSE France Mid Cap                | 16.1 | 7.3  | 21.0 | -11.2 | 24.9 | -0.5 | 11.8 | -12.3 | 7.1  | 0.2  |

## Return/Risk Ratio and Drawdown - Total Return

| Index (EUR)                        | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|------------------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                                    | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE France SMID Cap Tradable Plus | 0.5               | 0.4 | 0.5 | 0.2  | -15.0        | -19.6 | -26.9 | -41.6 |
| FTSE France Mid Cap                | 0.1               | 0.2 | 0.4 | 0.3  | -15.0        | -19.7 | -25.3 | -40.6 |

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

Drawdown - based on daily data

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Top 10 Constituents

| Constituent          | ICB Sector                                | Net MCap (EURm) | Wgt % |
|----------------------|---|-----------------|-------|
| Legrand              | Electronic and Electrical Equipment       | 27,004          | 7.27  |
| Capgemini SE         | Software and Computer Services            | 23,407          | 6.30  |
| Michelin B           | Automobiles and Parts                     | 23,211          | 6.25  |
| Publicis Groupe      | Media                                     | 21,793          | 5.87  |
| Veolia Environnement | Gas Water and Multi-utilities             | 19,286          | 5.19  |
| Pernod Ricard        | Beverages                                 | 17,617          | 4.74  |
| STMicroelectronics   | Technology Hardware and Equipment         | 14,363          | 3.87  |
| Kering               | Personal Goods                            | 12,398          | 3.34  |
| Euronext             | Investment Banking and Brokerage Services | 11,151          | 3.00  |
| Accor                | Travel and Leisure                        | 10,560          | 2.84  |
| Totals               |   | 180,790         | 48.66 |

ICB Supersector Breakdown

|          |                                       | FTSE France SMID Cap Tradable Plus |        | FTSE France Mid Cap |        |        |
|----------|---------------------------------------|------------------------------------|--------|---------------------|--------|--------|
| ICB Code | ICB Supersector                       | No. of Cons                        | Wgt %  | No. of Cons         | Wgt %  | Diff % |
| 1010     | Technology                            | 3                                  | 10.89  | -                   | -      | 10.89  |
| 2010     | Health Care                           | 4                                  | 5.61   | 4                   | 11.46  | -5.85  |
| 3020     | Financial Services                    | 4                                  | 5.52   | 4                   | 11.28  | -5.76  |
| 3030     | Insurance                             | 1                                  | 1.33   | 1                   | 2.72   | -1.39  |
| 3510     | Real Estate                           | 4                                  | 6.39   | 4                   | 13.07  | -6.68  |
| 4010     | Automobiles and Parts                 | 3                                  | 9.14   | 1                   | 4.77   | 4.36   |
| 4020     | Consumer Products and Services        | 2                                  | 3.92   | 2                   | 2.13   | 1.80   |
| 4030     | Media                                 | 3                                  | 6.84   | 2                   | 3.21   | 3.63   |
| 4040     | Retailers                             | 1                                  | 0.73   | -                   | -      | 0.73   |
| 4050     | Travel and Leisure                    | 3                                  | 5.02   | 3                   | 10.26  | -5.24  |
| 4510     | Food Beverage and Tobacco             | 1                                  | 4.74   | -                   | -      | 4.74   |
| 4520     | Personal Care Drug and Grocery Stores | 1                                  | 1.80   | 1                   | 3.67   | -1.88  |
| 5010     | Construction and Materials            | 3                                  | 5.90   | 2                   | 8.74   | -2.84  |
| 5020     | Industrial Goods and Services         | 13                                 | 23.26  | 8                   | 26.68  | -3.42  |
| 5520     | Chemicals                             | 1                                  | 0.98   | 1                   | 2.01   | -1.03  |
| 6010     | Energy                                | 2                                  | 2.74   | -                   | -      | 2.74   |
| 6510     | Utilities                             | 1                                  | 5.19   | -                   | -      | 5.19   |
| Totals   |                                       | 50                                 | 100.00 | 33                  | 100.00 |        |

Index Characteristics

| Attributes                        | FTSE France SMID Cap Tradable Plus | FTSE France Mid Cap |
|-----------------------------------|------------------------------------|---------------------|
| Number of constituents            | 50                                 | 33                  |
| Net MCap (EURm)                   | 371,549                            | 181,780             |
| Dividend Yield %                  | 3.49                               | 3.65                |
| Constituent Sizes (Net MCap EURm) |                                    |                     |
| Average                           | 7,431                              | 5,508               |
| Largest                           | 27,004                             | 11,151              |
| Smallest                          | 1,691                              | 1,685               |
| Median                            | 5,229                              | 4,971               |
| Weight of Largest Constituent (%) | 7.27                               | 6.13                |
| Top 10 Holdings (% Index MCap)    | 48.66                              | 47.13               |

INFORMATION

Index Universe

FTSE France All Cap Index, with the largest 75% by full market capitalisation of securities removed

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR, GBP, USD

Review Dates

Annually in March

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