

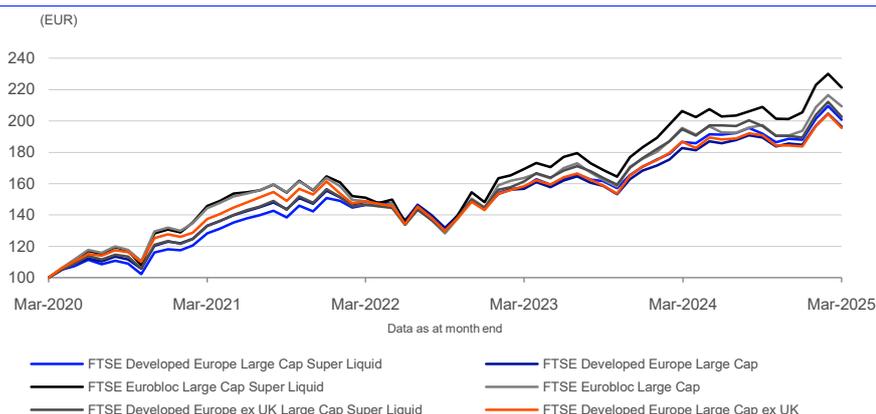
FTSE Developed Europe Large Cap Super Liquid Indices

Data as at: 31 March 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 (EUR) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|--|----------|-----|-----|-----|------|-------|--------------|------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Developed Europe Large Cap Super Liquid | 6.9 | 4.7 | 6.9 | 7.6 | 37.2 | 100.9 | 11.1 | 15.0 | 11.4 | 11.5 | 13.0 |
| FTSE Developed Europe Large Cap | 6.3 | 3.6 | 6.3 | 7.5 | 32.2 | 96.3 | 9.8 | 14.4 | 11.1 | 12.0 | 13.2 |
| FTSE Eurobloc Large Cap Super Liquid | 7.7 | 6.0 | 7.7 | 7.3 | 46.6 | 121.4 | 13.6 | 17.2 | 14.4 | 14.3 | 16.9 |
| FTSE Eurobloc Large Cap | 8.0 | 6.1 | 8.0 | 7.0 | 40.7 | 109.3 | 12.1 | 15.9 | 13.4 | 13.8 | 15.8 |
| FTSE Developed Europe ex UK Large Cap Super Liquid | 7.0 | 3.0 | 7.0 | 4.0 | 38.2 | 102.6 | 11.4 | 15.2 | 12.7 | 12.4 | 14.3 |
| FTSE Developed Europe Large Cap ex UK | 6.5 | 2.5 | 6.5 | 4.7 | 31.4 | 95.6 | 9.5 | 14.4 | 12.0 | 12.5 | 14.2 |

* 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

FEATURES

Coverage

Super Liquid versions of the FTSE Developed Europe Large Cap, FTSE Developed Europe Large Cap ex UK and FTSE Eurobloc Large Cap Index indices.

Objective

The indices are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

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

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices are 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.

Year-on-Year Performance - Total Return

| Index % (EUR) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|-------|------|------|------|-------|------|------|
| FTSE Developed Europe Large Cap Super Liquid | 6.5 | 3.5 | 9.4 | -10.7 | 27.5 | -7.1 | 27.7 | -4.2 | 18.2 | 10.1 |
| FTSE Developed Europe Large Cap | 7.5 | 3.5 | 9.8 | -9.7 | 26.7 | -3.6 | 26.5 | -7.4 | 16.9 | 9.7 |
| FTSE Eurobloc Large Cap Super Liquid | 6.3 | 6.3 | 11.5 | -13.9 | 29.0 | -3.5 | 26.1 | -10.0 | 23.5 | 12.2 |
| FTSE Eurobloc Large Cap | 9.0 | 5.0 | 12.4 | -12.1 | 26.2 | -0.9 | 24.2 | -11.6 | 21.4 | 10.3 |
| FTSE Developed Europe ex UK Large Cap Super Liquid | 9.6 | 1.9 | 10.1 | -10.3 | 30.5 | -1.5 | 26.9 | -7.7 | 21.9 | 7.5 |
| FTSE Developed Europe Large Cap ex UK | 10.1 | 2.5 | 11.0 | -9.9 | 28.1 | 2.1 | 26.4 | -11.4 | 19.5 | 7.4 |

Return/Risk Ratio and Drawdown - Total Return

| Index (EUR) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|--|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Developed Europe Large Cap Super Liquid | 0.7 | 1.0 | 1.2 | 0.5 | -7.3 | -12.1 | -14.6 | -34.1 |
| FTSE Developed Europe Large Cap | 0.6 | 0.9 | 1.1 | 0.5 | -7.1 | -13.6 | -17.4 | -34.6 |
| FTSE Eurobloc Large Cap Super Liquid | 0.6 | 1.1 | 1.0 | 0.4 | -9.4 | -16.6 | -24.4 | -39.4 |
| FTSE Eurobloc Large Cap | 0.5 | 1.0 | 1.0 | 0.4 | -9.7 | -15.8 | -24.2 | -38.0 |
| FTSE Developed Europe ex UK Large Cap Super Liquid | 0.4 | 1.0 | 1.1 | 0.5 | -8.3 | -13.8 | -19.0 | -34.0 |
| FTSE Developed Europe Large Cap ex UK | 0.4 | 0.9 | 1.0 | 0.5 | -8.1 | -15.0 | -21.3 | -33.9 |

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 Developed Europe Large Cap Super Liquid | FTSE Developed Europe Large Cap | FTSE Eurobloc Large Cap Super Liquid | FTSE Eurobloc Large Cap | FTSE Developed Europe ex UK Large Cap Super Liquid | FTSE Developed Europe Large Cap ex UK |
|--|--|---------------------------------|--------------------------------------|-------------------------|--|---------------------------------------|
| FTSE Developed Europe Large Cap Super Liquid | 1.000 | 0.834 | 0.913 | 0.770 | 0.981 | 0.817 |
| FTSE Developed Europe Large Cap | | 1.000 | 0.876 | 0.969 | 0.860 | 0.992 |
| FTSE Eurobloc Large Cap Super Liquid | | | 1.000 | 0.906 | 0.942 | 0.884 |
| FTSE Eurobloc Large Cap | | | | 1.000 | 0.824 | 0.979 |
| FTSE Developed Europe ex UK Large Cap Super Liquid | | | | | 1.000 | 0.865 |
| FTSE Developed Europe Large Cap ex UK | | | | | | 1.000 |

Top 10 Constituents - FTSE Developed Europe Large Cap Super Liquid

| Constituent | Country/Market | ICB Sector | Net MCap (EURm) | Wgt % |
|---------------------|----------------|-----------------------------------|------------------|--------------|
| SAP | Germany | Software and Computer Services | 267,964 | 4.68 |
| Nestle | Switzerland | Food Producers | 240,367 | 4.20 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 234,762 | 4.10 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 210,029 | 3.67 |
| Shell | UK | Oil Gas and Coal | 205,314 | 3.59 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 202,120 | 3.53 |
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 201,409 | 3.52 |
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 201,405 | 3.52 |
| HSBC Hldgs | UK | Banks | 186,420 | 3.26 |
| Siemens AG | Germany | General Industrials | 157,324 | 2.75 |
| Totals | | | 2,107,115 | 36.82 |

INFORMATION

Index Universe

FTSE Developed Europe 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 indices available

End-of-Day Distribution

Via FTP and email

Currency

EUR, USD

Review Dates

Annually in September

History

Available from 31 December 2007

ICB Industry Breakdown

| ICB Code | ICB Industry | FTSE Developed Europe Large Cap Super Liquid | | FTSE Developed Europe Large Cap | | Diff % |
|---------------|------------------------|--|---------------|---------------------------------|---------------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 10 | Technology | 4 | 10.99 | 11 | 9.25 | 1.74 |
| 15 | Telecommunications | 3 | 2.68 | 8 | 2.84 | -0.16 |
| 20 | Health Care | 7 | 17.80 | 21 | 15.82 | 1.98 |
| 30 | Financials | 14 | 21.25 | 44 | 22.85 | -1.60 |
| 35 | Real Estate | - | - | 1 | 0.20 | -0.20 |
| 40 | Consumer Discretionary | 7 | 8.76 | 22 | 9.29 | -0.53 |
| 45 | Consumer Staples | 6 | 10.02 | 19 | 9.82 | 0.19 |
| 50 | Industrials | 12 | 15.80 | 39 | 16.64 | -0.83 |
| 55 | Basic Materials | 3 | 3.46 | 8 | 3.67 | -0.21 |
| 60 | Energy | 2 | 5.06 | 6 | 5.59 | -0.54 |
| 65 | Utilities | 4 | 4.18 | 11 | 4.02 | 0.15 |
| Totals | | 62 | 100.00 | 190 | 100.00 | |

Country/Market Breakdown - Developed Europe

| Country/Market | No. of Cons | Net MCap (EURm) | Wgt % |
|----------------|-------------|------------------|---------------|
| Denmark | 1 | 201,409 | 3.52 |
| France | 13 | 1,058,234 | 18.49 |
| Germany | 10 | 948,735 | 16.58 |
| Italy | 4 | 234,675 | 4.10 |
| Netherlands | 3 | 329,557 | 5.76 |
| Spain | 3 | 255,134 | 4.46 |
| Switzerland | 8 | 1,049,710 | 18.34 |
| UK | 20 | 1,644,604 | 28.74 |
| Totals | 62 | 5,722,058 | 100.00 |

Country/Market Breakdown - Developed Eurobloc

| Country/Market | No. of Cons | Net MCap (EURm) | Wgt % |
|----------------|-------------|------------------|---------------|
| Belgium | 1 | 55,765 | 1.92 |
| France | 13 | 1,153,002 | 39.73 |
| Germany | 10 | 908,595 | 31.31 |
| Italy | 5 | 283,142 | 9.76 |
| Netherlands | 3 | 318,438 | 10.97 |
| Spain | 2 | 183,013 | 6.31 |
| Totals | 34 | 2,901,955 | 100.00 |

Index Characteristics

| Attributes | FTSE Developed Europe Large Cap Super Liquid | FTSE Developed Europe ex UK Large Cap Super Liquid | FTSE Eurobloc Large Cap Super Liquid | FTSE Developed Europe Large Cap |
|-----------------------------------|--|--|--------------------------------------|---------------------------------|
| Number of constituents | 62 | 52 | 34 | 190 |
| Net MCap (EURm) | 5,722,058 | 4,507,585 | 2,901,955 | 8,776,266 |
| Dividend Yield % | 3.12 | 2.95 | 2.80 | 3.05 |
| Constituent Sizes (Net MCap EURm) | | | | |
| Average | 92,291 | 86,684 | 85,352 | 46,191 |
| Largest | 267,964 | 267,964 | 267,964 | 267,964 |
| Smallest | 17,860 | 17,128 | 17,128 | 238 |
| Median | 76,447 | 75,870 | 79,904 | 28,650 |
| Weight of Largest Constituent (%) | 4.68 | 5.94 | 9.23 | 3.05 |
| Top 10 Holdings (% Index MCap) | 36.82 | 42.27 | 51.25 | 24.01 |

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