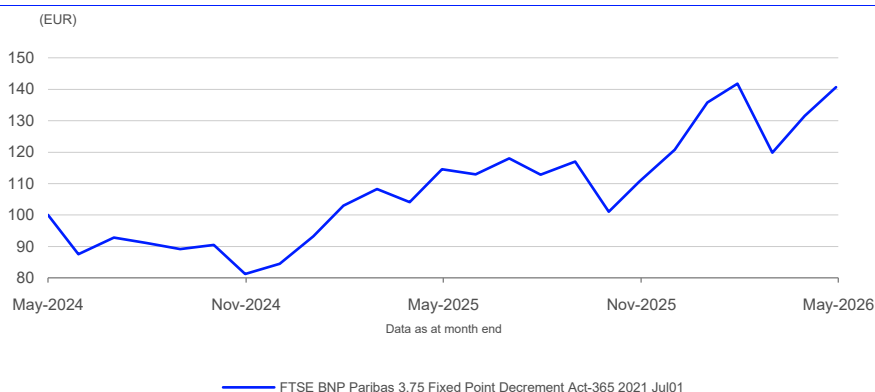


# FTSE BNP Paribas 3.75 Fixed Point Decrement Act-365 2021 Jul01 Index

Data as at: 29 May 2026

The objective of the FTSE Single Stock Decrement Index Series is to measure the performance of a single stock after taking into account dividend expectations and may include other costs such as transaction costs. The cost can be applied either as a number of fixed points to the underlying index value or as a fixed percentage to the underlying index returns.

## 2-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 BNP Paribas 3.75 Fixed Point Decrement Act-365 2021 Jul01 | -0.8     | 27.2 | 16.5 | 22.8 | 78.9 | -   | 21.4         | -   | 27.9           | 28.0 | -   |

\* 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)  | 2021 | 2022  | 2023 | 2024 | 2025 |
|--|------|-------|------|------|------|
| FTSE BNP Paribas 3.75 Fixed Point Decrement Act-365 2021 Jul01 | -    | -12.6 | 19.3 | -4.9 | 42.9 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (EUR)  | Return/Risk Ratio |     |     |      | Drawdown (%) |       |     |      |
|--|-------------------|-----|-----|------|--------------|-------|-----|------|
|  | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR | 10YR |
| FTSE BNP Paribas 3.75 Fixed Point Decrement Act-365 2021 Jul01 | 0.8               | 0.8 | -   | -    | -20.4        | -22.0 | -   | -    |

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

Drawdown - based on daily data

## FEATURES

### Objective

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

### Liquidity

Stocks in the universe index 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 and available end-of-day.

### Industry Classification Benchmark (ICB)

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

**INFORMATION****Index Launch**

23 May 2022

**Base Date**

1 July 2021

**Base Value**

53.48

**Investability Screen**

Actual free float and liquidity screen applied to underlying indexes

**Index Calculation**

Index calculated end-of-day

**End-of-Day Distribution**

Via SFTP and email

**Currency**

EUR

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