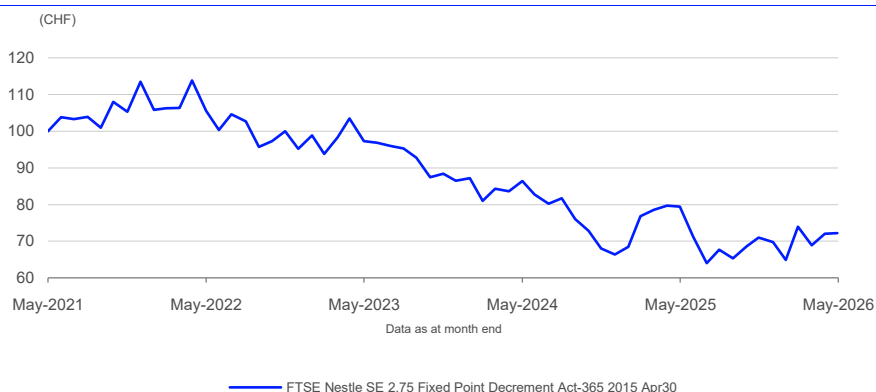


FTSE Nestle SE 2.75 Fixed Point Decrement Act-365 2015 Apr30 Index

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 (CHF)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Nestle SE 2.75 Fixed Point Decrement Act-365 2015 Apr30	-2.4	1.7	3.4	-9.1	-25.8	-27.8	-9.5	-6.3	20.0	19.0	17.9

* 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 % (CHF)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Nestle SE 2.75 Fixed Point Decrement Act-365 2015 Apr30	-2.7	14.2	-5.2	30.9	-0.7	22.2	-16.1	-9.1	-23.2	5.1

Return/Risk Ratio and Drawdown - Total Return

Index (CHF)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Nestle SE 2.75 Fixed Point Decrement Act-365 2015 Apr30	-0.4	-0.5	-0.4	0.0	-20.1	-37.2	-44.9	-44.9

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**

12 June 2023

Base Date

30 April 2015

Base Value

72.9

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

CHF

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659