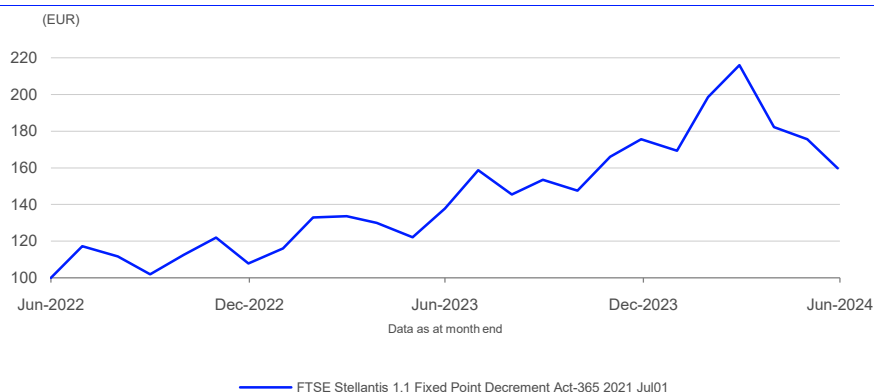


# FTSE Stellantis 1.1 Fixed Point Decrement Act-365 2021 Jul01 Index

Data as at: 28 June 2024

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 Stellantis 1.1 Fixed Point Decrement Act-365 2021 Jul01	-26.0	-9.0	-9.0	16.0	-	-	-	-	26.4	30.8	-

\* 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)	2019	2020	2021	2022	2023
FTSE Stellantis 1.1 Fixed Point Decrement Act-365 2021 Jul01	-	-	-	-20.8	62.8

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Stellantis 1.1 Fixed Point Decrement Act-365 2021 Jul01	0.7	0.2	-	-	-28.3	-39.1	-	-

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

16.702

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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Data definitions available from [info@ftserussell.com](mailto:info@ftserussell.com)

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