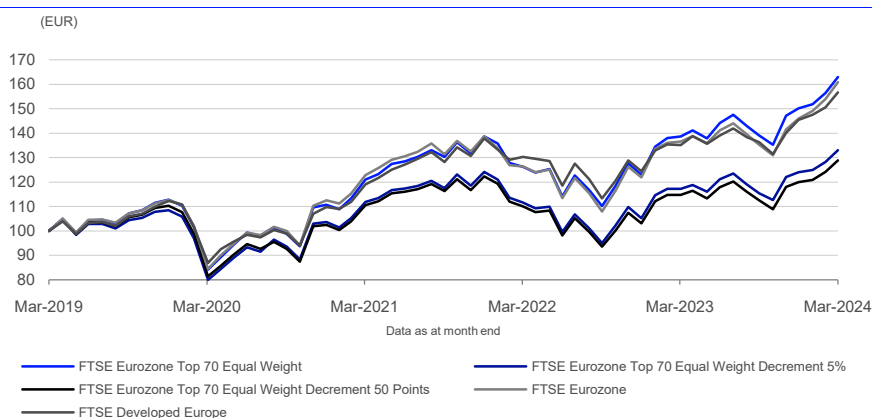


FTSE Eurozone Top 70 Equal Weight / Decrement 5% / Decrement 50 points Index

Data as at: 29 March 2024

The FTSE Eurozone Top 70 Equal Weight / Decrement 5% / Decrement 50 points Index is a large cap index derived from the FTSE Eurozone index universe. The top 70 companies are selected in terms of free float market cap and are then equally weighted in the final index.

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 Eurozone Top 70 Equal Weight	8.6	17.2	8.6	17.6	34.7	63.1	10.4	10.3	10.3	13.8	18.3
FTSE Eurozone Top 70 Equal Weight Decrement 5%	7.2	15.3	7.2	13.5	18.9	33.0	5.9	5.9	10.3	14.0	18.4
FTSE Eurozone Top 70 Equal Weight Decrement 50 Points	7.4	14.6	7.4	12.3	16.5	28.9	5.2	5.2	10.3	13.8	18.3
FTSE Eurozone	10.1	18.9	10.1	17.8	31.0	60.9	9.4	10.0	10.6	13.9	18.4
FTSE Developed Europe	7.7	15.0	7.7	15.9	31.7	56.7	9.6	9.4	9.6	12.3	16.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Eurozone Top 70 Equal Weight	3.9	12.6	5.0	14.2	-11.0	25.4	-1.7	25.2	-11.3	22.1
FTSE Eurozone Top 70 Equal Weight Decrement 5%	-1.1	7.1	-0.1	8.6	-15.3	19.3	-4.5	19.8	-15.2	17.8
FTSE Eurozone Top 70 Equal Weight Decrement 50 Points	0.3	9.1	1.4	10.9	-13.6	21.8	-7.1	19.4	-15.8	16.4
FTSE Eurozone	4.9	10.5	5.3	13.9	-12.0	26.1	0.0	23.2	-12.1	19.8
FTSE Developed Europe	7.4	9.3	3.1	11.1	-10.1	26.9	-2.2	25.5	-9.7	16.9

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.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Eurozone Top 70 Equal Weight	1.9	0.8	0.6	0.5	-9.6	-23.4	-37.3	-37.3
FTSE Eurozone Top 70 Equal Weight Decrement 5%	1.5	0.4	0.3	0.2	-10.0	-26.2	-37.5	-37.7
FTSE Eurozone Top 70 Equal Weight Decrement 50 Points	1.3	0.4	0.3	0.3	-10.6	-26.2	-37.5	-37.5
FTSE Eurozone	1.8	0.7	0.5	0.5	-10.2	-24.7	-37.9	-37.9
FTSE Developed Europe	1.8	0.8	0.6	0.5	-8.3	-20.0	-35.4	-35.4

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Daimler Truck	Germany	Industrial Transportation	69,284	1.72
ING Group CVA	Netherlands	Banks	65,994	1.64
BNP Paribas	France	Banks	65,644	1.63
Banco Bilbao Vizcaya Argentaria	Spain	Banks	65,468	1.63
Deutsche Bank	Germany	Banks	65,014	1.61
Banco Santander	Spain	Banks	64,756	1.61
Intesa Sanpaolo	Italy	Banks	63,006	1.56
Inditex	Spain	Retailers	62,896	1.56
Unicredit	Italy	Banks	62,711	1.56
BASF	Germany	Chemicals	62,281	1.55
Totals			647,055	16.07

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Eurozone Top 70 Equal Weight		FTSE Eurozone		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	9	12.30	17	14.89	-2.59
1510	Telecommunications	4	5.62	12	3.28	2.34
2010	Health Care	5	7.01	24	6.64	0.37
3010	Banks	8	12.50	26	11.05	1.46
3020	Financial Services	1	1.35	12	1.61	-0.26
3030	Insurance	4	5.93	15	6.40	-0.48
3510	Real Estate	-	-	11	1.03	-1.03
4010	Automobiles and Parts	8	8.36	13	5.28	3.08
4020	Consumer Products and Services	5	6.78	16	9.27	-2.49
4030	Media	3	4.22	7	1.72	2.49
4040	Retailers	1	1.56	4	1.08	0.48
4050	Travel and Leisure	-	-	6	0.49	-0.49
4510	Food Beverage and Tobacco	4	5.45	12	3.78	1.67
4520	Personal Care Drug and Grocery Stores	1	1.37	6	1.08	0.29
5010	Construction and Materials	2	2.76	18	3.32	-0.56
5020	Industrial Goods and Services	8	11.68	46	14.45	-2.77
5510	Basic Resources	-	-	6	0.85	-0.85
5520	Chemicals	2	2.95	15	4.15	-1.21
6010	Energy	2	2.87	12	4.38	-1.51
6510	Utilities	5	7.28	25	5.24	2.05
Totals		72	100.00	303	100.00	

INFORMATION

Index Universe

FTSE Eurozone Index

Index Launch

17 January 2020

Base Date

31 December 2008

Base Value

1000

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, USD

Review Dates

Quarterly in March, June, September and December

Country Breakdown

	FTSE Eurozone Top 70 Equal Weight		FTSE Eurozone		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	-	-	7	0.62	-0.62
Belgium	2	2.71	15	2.91	-0.20
Finland	1	1.27	14	2.87	-1.60
France	25	35.00	69	34.29	0.72
Germany	21	27.24	70	25.54	1.70
Greece	-	-	28	0.76	-0.76
Ireland	-	-	5	0.84	-0.84
Italy	7	10.32	35	8.80	1.51
Netherlands	9	12.95	31	14.75	-1.80
Portugal	-	-	4	0.49	-0.49
Spain	7	10.51	25	8.14	2.37
Totals	72	100.00	303	100.00	

Index Characteristics

Attributes	FTSE Eurozone Top 70 Equal Weight	FTSE Eurozone
Number of constituents	72	303
Dividend Yield %	3.16	2.81
Constituent (Wgt %)		
Average	1.39	0.33
Largest	1.72	6.50
Median	1.41	0.12
Top 10 Holdings (Wgt %)	16.07	28.45

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