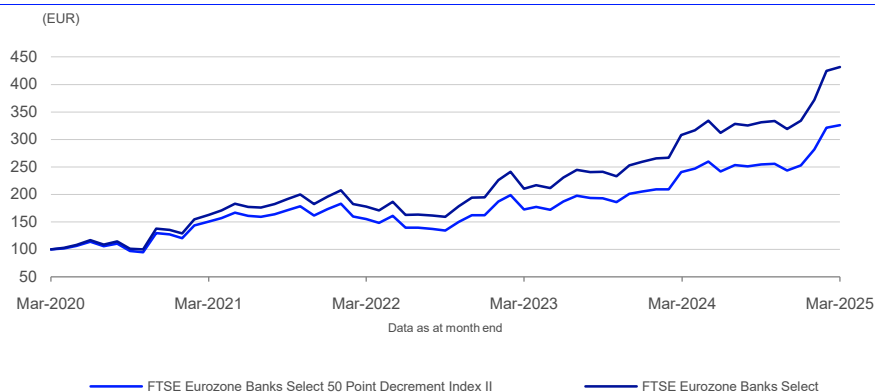


FTSE Eurozone Banks Select 50 Point Decrement Index II

Data as at: 31 March 2025

The FTSE Eurozone Banks Decrement Index is designed to reflect the performance of mid and large cap Eurozone companies with the largest investable market capitalisations, as defined within the FTSE Eurozone Index and categorized as Banks in the ICB classification framework. The FTSE Eurozone Banks Select 50 Point Decrement Index II replicates an investment in the FTSE Eurozone Banks Select Index with a decrement of 50 index points per annum, accruing on a daily basis.

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 Banks Select 50 Point Decrement Index II | 28.9 | 28.1 | 28.9 | 35.3 | 110.3 | 225.8 | 28.1 | 26.6 | 21.0 | 23.4 | 27.3 |
| FTSE Eurozone Banks Select | 29.3 | 30.3 | 29.3 | 40.3 | 142.9 | 331.6 | 34.4 | 34.0 | 20.9 | 23.3 | 27.3 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|------|-------|------|-------|------|------|------|------|
| FTSE Eurozone Banks Select 50 Point Decrement Index II | -5.7 | -2.4 | 9.7 | -33.7 | 12.6 | -28.2 | 36.2 | -6.4 | 26.5 | 23.3 |
| FTSE Eurozone Banks Select | -2.2 | 2.8 | 14.1 | -30.6 | 19.2 | -22.2 | 44.5 | -0.5 | 32.9 | 28.9 |

Return/Risk Ratio and Drawdown - Total Return

| Index (EUR) | Return/Risk Ratio | | | | | Drawdown (%) | | | |
|--|-------------------|-----|-----|------|--|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | | 1YR | 3YR | 5YR | 10YR |
| FTSE Eurozone Banks Select 50 Point Decrement Index II | 1.6 | 1.4 | 1.0 | 0.1 | | -13.3 | -22.1 | -35.7 | -68.4 |
| FTSE Eurozone Banks Select | 1.9 | 1.7 | 1.2 | 0.2 | | -12.6 | -21.5 | -34.0 | -60.8 |

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

Drawdown - based on daily data

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.

Top 5 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (EURm) | Wgt % |
|---------------------------------|----------------|------------|-----------------|-------|
| Banco Santander | Spain | Banks | 92,601 | 12.80 |
| Unicredit | Italy | Banks | 80,734 | 11.16 |
| BNP Paribas | France | Banks | 77,001 | 10.65 |
| Intesa Sanpaolo | Italy | Banks | 74,370 | 10.28 |
| Banco Bilbao Vizcaya Argentaria | Spain | Banks | 72,121 | 9.97 |
| Totals | | | 396,827 | 54.87 |

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (EURm) | Wgt % |
|----------------|-------------|-----------------|--------|
| Austria | 1 | 19,579 | 2.71 |
| Belgium | 1 | 19,599 | 2.71 |
| Finland | 1 | 39,121 | 5.41 |
| France | 3 | 123,629 | 17.09 |
| Germany | 2 | 59,826 | 8.27 |
| Ireland | 2 | 23,024 | 3.18 |
| Italy | 4 | 180,315 | 24.93 |
| Netherlands | 1 | 52,789 | 7.30 |
| Spain | 4 | 205,348 | 28.39 |
| Totals | 19 | 723,228 | 100.00 |

Index Characteristics

| Attributes | FTSE Eurozone Banks Select |
|-------------------------|----------------------------|
| Number of constituents | 19 |
| Dividend Yield % | 5.32 |
| Constituent (Wgt %) | |
| Average | 5.26 |
| Largest | 12.80 |
| Median | 3.84 |
| Top 10 Holdings (Wgt %) | 81.20 |

INFORMATION

Index Universe

FTSE Eurozone Index

Index Launch

5 April 2023

Base Date

2 January 2023

Base Value

900

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 SFTP and email

Currency

EUR

Review Dates

Semi Annually in March and September

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