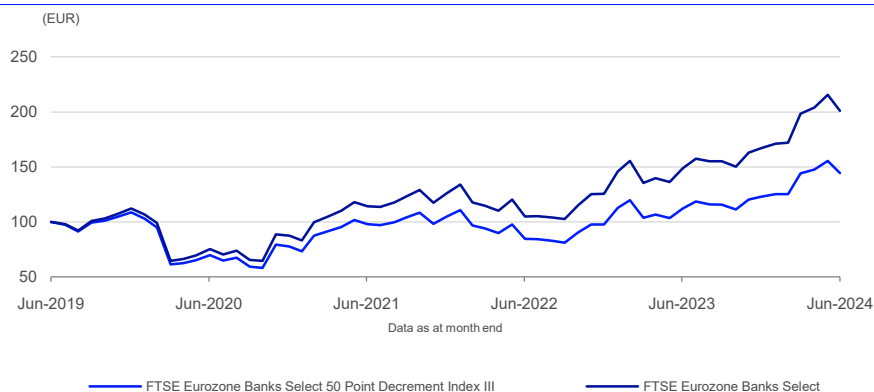


FTSE Eurozone Banks Select 50 Point Decrement Index III

Data as at: 28 June 2024

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 III 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 III	0.3	17.6	17.6	28.6	47.6	44.4	13.9	7.6	16.1	25.7	34.0
FTSE Eurozone Banks Select	1.3	20.3	20.3	35.2	76.2	101.0	20.8	15.0	16.1	25.7	33.9

* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Eurozone Banks Select 50 Point Decrement Index III	-4.6	-6.0	-2.7	9.4	-34.0	12.1	-28.7	35.4	-7.0	25.8
FTSE Eurozone Banks Select	-0.7	-2.2	2.8	14.1	-30.6	19.2	-22.2	44.5	-0.5	32.9

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 III	1.9	0.5	0.2	0.0		-9.4	-35.8	-52.3	-69.0
FTSE Eurozone Banks Select	2.3	0.8	0.4	0.2		-9.1	-34.0	-51.5	-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	67,236	13.47
BNP Paribas	France	Banks	59,600	11.94
Unicredit	Italy	Banks	56,394	11.30
Intesa Sanpaolo	Italy	Banks	55,917	11.20
Banco Bilbao Vizcaya Argentaria	Spain	Banks	53,751	10.77
Totals			292,897	58.67

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	1	13,281	2.66
Belgium	1	15,702	3.15
Finland	1	36,944	7.40
France	3	88,406	17.71
Germany	2	43,734	8.76
Italy	2	112,310	22.50
Netherlands	1	49,605	9.94
Spain	3	139,271	27.90
Totals	14	499,253	100.00

Index Characteristics

Attributes	FTSE Eurozone Banks Select
Number of constituents	14
Dividend Yield %	6.19
Constituent (Wgt %)	
Average	7.14
Largest	13.47
Median	6.62
Top 10 Holdings (Wgt %)	88.73

INFORMATION

Index Universe

FTSE Eurozone Index

Index Launch

24 July 2023

Base Date

3 July 2023

Base Value

910

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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