

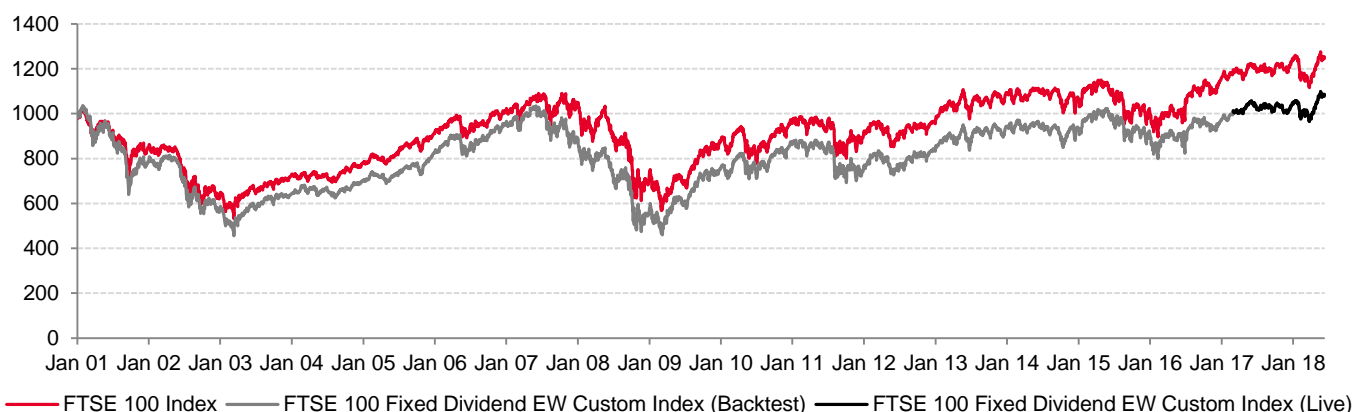
# THE FTSE<sup>®</sup> 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE

JUNE 2018

The FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index (“The Index”) is an equity index created, calculated and published in real-time by FTSE. The Index is comprised of the same **100 companies as the FTSE<sup>®</sup> 100 Price Return Index**, the leading index in the United Kingdom, and uses the same rigorous selection criteria such as the high liquidity criteria and the high market capitalisation criteria.

However, the FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index **applies an equal weight to all of its components and is rebalanced on a quarterly basis**. Unlike the FTSE100<sup>®</sup> Price Return Index, which simply excludes all dividends, the FTSE<sup>®</sup> 100 Fixed Dividend Equal Weight Custom Index **reinvests 100% of dividends paid by the companies and removes an annual fixed dividend of 50 points**.

## Historical Performance of the Index



	Since Launch (01/03/2017)		Last 5 year		Last 1 years		Full Data Available (since 02/01/2001)	
	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom	FTSE 100	FTSE 100 EW Custom
Annualised Return	3.74%	5.56%	3.92%	4.16%	2.06%	2.82%	1.30%	0.47%
Volatility	9.93%	9.29%	13.59%	13.88%	10.12%	9.71%	18.78%	19.38%
Return / Volatility	37.64%	59.88%	28.83%	30.00%	20.36%	29.04%	6.93%	2.43%
Max Drawdown*	-11.44%	-8.83%	-22.06%	-21.88%	-11.44%	-8.82%	-48.11%	-56.04%

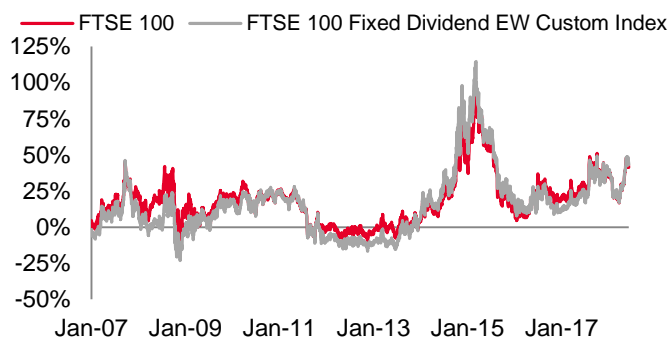
Last 12m Monthly Performances	May-17	Jun-17	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18	Apr-18
FTSE 100	-2.76%	0.81%	0.80%	-0.78%	1.63%	-2.22%	4.93%	-2.01%	-4.00%	-2.42%	6.42%	2.25%
FTSE 100 EWC	-3.25%	0.93%	1.13%	-1.43%	1.02%	-2.54%	4.10%	-1.45%	-2.38%	-2.34%	6.04%	3.01%

Sources: Bloomberg and SG Engineering as of 11/06/2018. Please note, the FTSE 100 EW Custom Index was launched on the 1<sup>st</sup> March 2017. Data before this date has been backtested by FTSE and is published in Bloomberg. Data prior to 16/09/2011 has been generated from backtesting simulations by Societe Generale’s Engineering Team. The value of your investment may fluctuate. The figures relating to past performances and/or simulated past performances refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

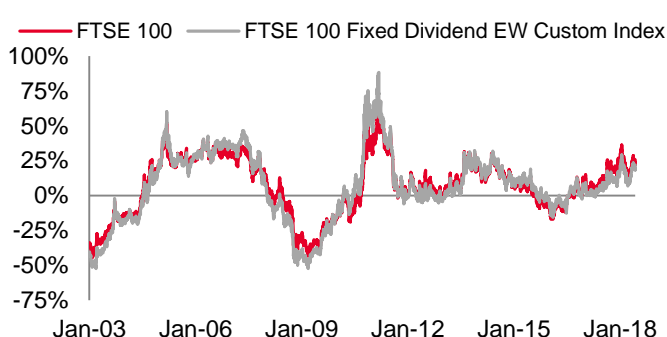
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated as the Annualised Return / Volatility.
- Max Drawdown represents the largest drop experienced by the Index.

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## 6Y Rolling Returns



## 2Y Rolling Returns



## The Current top 10 Stocks of the FTSE 100

Company	Sector	Country	Weighting
HSBC Holdings PLC	Financial	BRITAIN	7.36%
Royal Dutch Shell PLC	Energy	NETHERLANDS	6.03%
BP PLC	Energy	BRITAIN	5.63%
Royal Dutch Shell PLC	Energy	BRITAIN	5.09%
British American Tobacco PLC	Consumer, Non-cyclical	BRITAIN	4.26%
GlaxoSmithKline PLC	Consumer, Non-cyclical	BRITAIN	3.73%
AstraZeneca PLC	Consumer, Non-cyclical	BRITAIN	3.38%
Diageo PLC	Consumer, Non-cyclical	BRITAIN	3.33%
Rio Tinto	Mining	BRITAIN	2.56%
Vodafone Group PLC	Communications	BRITAIN	2.52%

## Current Dividend Yield:

FTSE 100

4.10%<sup>1</sup>

FTSE Fix Dividend EWC

4.67%<sup>2</sup>

<sup>1</sup>12m Dividends paid divided by Current index level. <sup>2</sup>50 pt dividend level divided by Current Index Level

Sources: SG Engineering and Bloomberg as of 11/06/2018. The value of your investment may fluctuate. The figures relating to past performances and/or simulated past performances refer or relate to past periods and are not a reliable indicator of future results. This also applies to historical market data.

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