

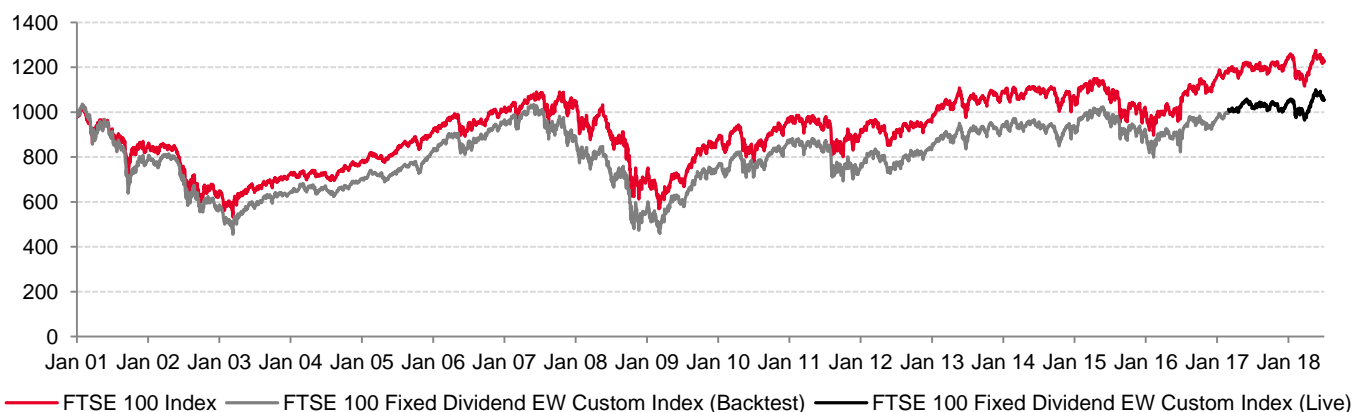
# THE FTSE<sup>®</sup> 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE

JULY 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	2.12%	3.24%	3.41%	3.34%	3.22%	3.55%	1.17%	0.30%
Volatility	10.28%	9.58%	13.49%	13.75%	10.71%	10.13%	18.77%	19.36%
Return / Volatility	20.63%	33.78%	25.28%	24.26%	30.06%	35.05%	6.25%	1.57%
Max Drawdown*	-11.44%	-8.83%	-22.06%	-21.88%	-11.44%	-8.82%	-48.11%	-56.04%

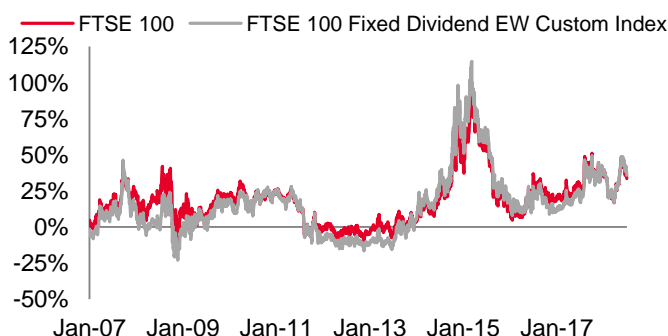
Last 12m Monthly Performances	Jul-17	Aug-17	Sep-17	Oct-17	Nov-17	Dec-17	Jan-18	Feb-18	Mar-18	Apr-18	May-18	Jun-18
FTSE 100	0.81%	0.80%	-0.78%	1.63%	-2.22%	4.93%	-2.01%	-4.00%	-2.42%	6.42%	2.25%	-0.54%
FTSE 100 EWC	0.93%	1.13%	-1.43%	1.02%	-2.54%	4.10%	-1.45%	-2.38%	-2.34%	6.04%	3.01%	-0.96%

Sources: Bloomberg and SG Engineering as of 4/07/2018. 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.

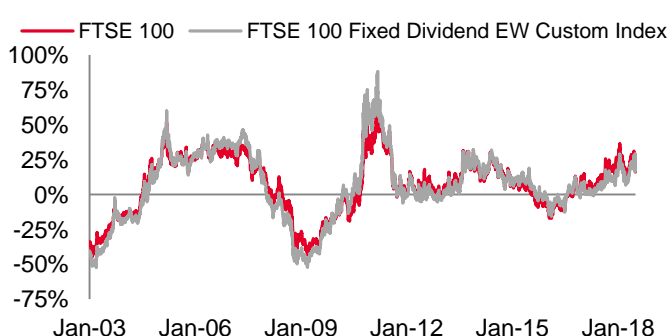
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated 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	7.16%
Royal Dutch Shell PLC	Energy	NETHERLANDS	6.13%
BP PLC	Energy	BRITAIN	5.80%
Royal Dutch Shell PLC	Energy	BRITAIN	5.13%
British American Tobacco PLC	Consumer, Non-cyclical	BRITAIN	4.54%
GlaxoSmithKline PLC	Consumer, Non-cyclical	BRITAIN	3.80%
Diageo PLC	Consumer, Non-cyclical	BRITAIN	3.32%
AstraZeneca PLC	Consumer, Non-cyclical	BRITAIN	3.31%
Vodafone Group PLC	Communications	BRITAIN	2.53%
Unilever NV	Consumer goods	UK	2.45%

## Current Dividend Yield:

FTSE 100

4.13%<sup>1</sup>

FTSE Fix Dividend EWC

4.80%<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 04/07/2018. 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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