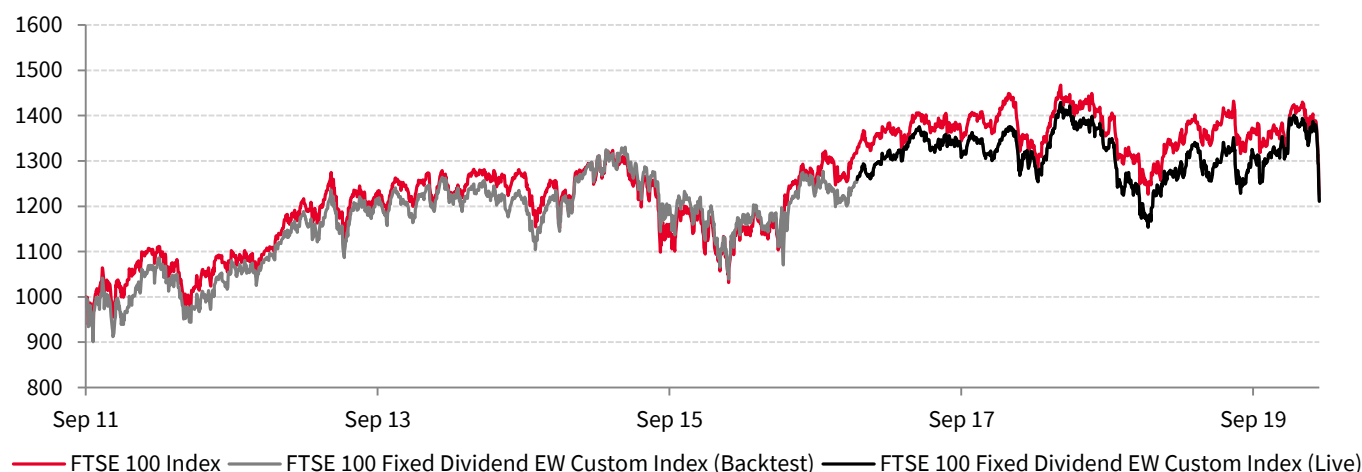


THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 29TH OF FEBRUARY 2020

The FTSE® 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® 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® 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® Price Return Index, which simply excludes all dividends, the FTSE® 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 16/09/2011)	
	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	-3.77%	-2.76%	-1.08%	-1.29%	-6.99%	-4.17%	2.44%	2.29%
Volatility	11.70%	11.20%	13.81%	14.21%	12.84%	14.07%	13.82%	14.58%
Return / Volatility	-32.21%	-24.60%	-7.80%	-9.07%	-54.43%	-29.67%	17.64%	15.73%
Max Drawdown*	-16.46%	-19.26%	-22.06%	-21.88%	-14.39%	-13.55%	-22.06%	-21.88%

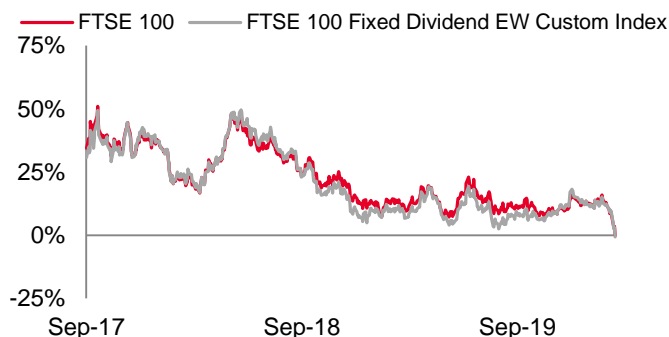
Last 12m Monthly Performances	Apr-19	May-19	Jun-19	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20
FTSE 100	1.91%	-3.46%	3.69%	2.17%	-5.00%	2.79%	-2.16%	1.35%	2.67%	-3.40%	-9.68%
FTSE 100 EWC	3.57%	-5.39%	3.91%	1.26%	-3.97%	3.26%	-0.32%	2.50%	3.28%	-3.61%	-9.19%

Sources: Bloomberg and SG Engineering as of 29/02/2020. Please note, the FTSE 100 EW Custom Index was launched on the 1st March 2017. Data before this date has been backtested by FTSE and is published in Bloomberg. 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.

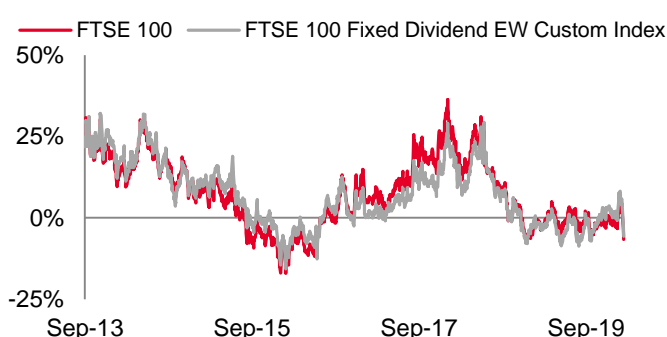
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated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



CURRENT TOP 10 STOCKS OF THE FTSE 100

Company	Sector	Weighting
HSBC Holdings PLC	Financials	6.42%
AstraZeneca PLC	Health Care	5.40%
BP PLC	Energy	4.77%
GlaxoSmithKline PLC	Health Care	4.63%
British American Tobacco PLC	Consumer Staples	4.23%
Royal Dutch Shell PLC	Energy	4.23%
Diageo PLC	Consumer Staples	3.86%
Royal Dutch Shell PLC	Energy	3.77%
Unilever PLC	Consumer Staples	2.75%
Rio Tinto PLC	Materials	2.40%

Current Dividend Yield:

FTSE 100

5.19%¹

FTSE Fix Dividend EWC

5.44%²

¹12m Dividends paid divided by Current index level. ²50 pt dividend level divided by Current Index Level

Sources: SG Engineering and Bloomberg as of 29/02/2020. 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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