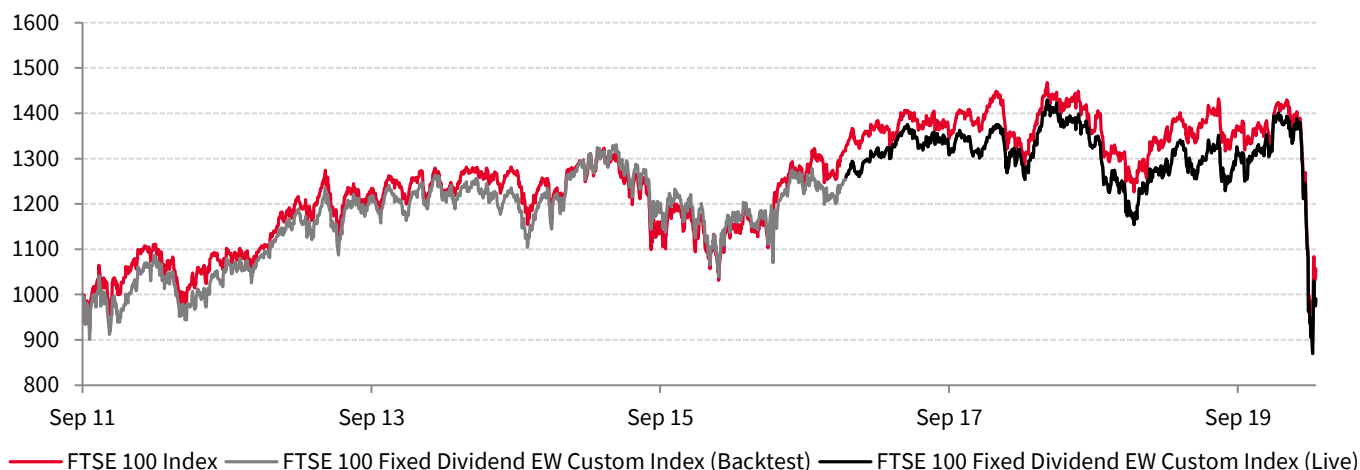


# THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 31<sup>ST</sup> OF MARCH 2020

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
<b>Annualised Return</b>	-8.20%	-8.84%	-3.48%	-4.82%	-22.04%	-22.76%	0.65%	-0.12%
<b>Volatility</b>	16.24%	11.20%	16.35%	16.75%	23.56%	24.36%	15.37%	16.07%
<b>Return / Volatility</b>	-50.48%	-78.86%	-21.31%	-28.79%	-93.55%	-93.45%	4.20%	-0.72%
<b>Max Drawdown*</b>	-36.61%	-39.18%	-36.61%	-39.18%	-35.03%	-37.94%	-36.61%	-39.18%

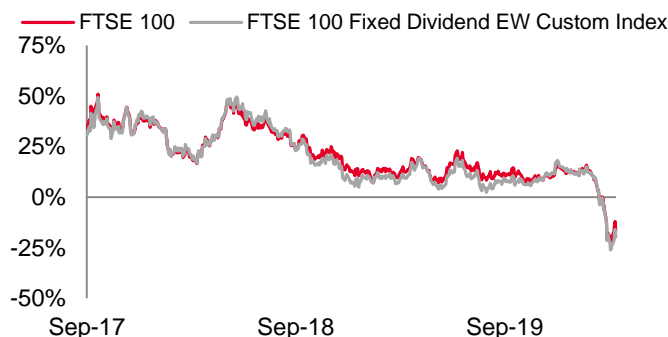
Last 12m Monthly Performances	Apr-19	May-19	Jun-19	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20
<b>FTSE 100</b>	1.91%	-3.46%	3.69%	2.17%	-5.00%	2.79%	-2.16%	1.35%	2.67%	-3.40%	-9.68%	-13.81%
<b>FTSE 100 EWC</b>	3.57%	-5.39%	3.91%	1.26%	-3.97%	3.26%	-0.32%	2.50%	3.28%	-3.61%	-9.19%	-18.25%

Sources: Bloomberg and SG Engineering as of 31/03/2020. 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. 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.

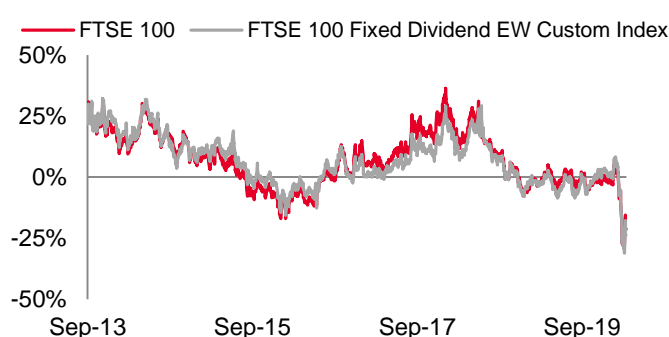
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated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

# THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 31<sup>ST</sup> OF MARCH 2020

**6Y Rolling Returns**



**2Y Rolling Returns**



## CURRENT TOP 10 STOCKS OF THE FTSE 100

Company	Sector	Weighting
AZN LN Equity	AstraZeneca PLC	6.63%
HSBA LN Equity	HSBC Holdings PLC	6.44%
GSK LN Equity	GlaxoSmithKline PLC	5.20%
BP/ LN Equity	BP PLC	4.80%
BATS LN Equity	British American Tobacco PLC	4.41%
DGE LN Equity	Diageo PLC	4.18%
RDSA LN Equity	Royal Dutch Shell PLC	4.10%
RDSB LN Equity	Royal Dutch Shell PLC	3.57%
ULVR LN Equity	Unilever PLC	3.11%
RIO LN Equity	Rio Tinto PLC	2.86%

### Current Dividend Yield:

FTSE 100

5.80%<sup>1</sup>

FTSE Fix Dividend EWC

6.652

<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 31/03/2020. 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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