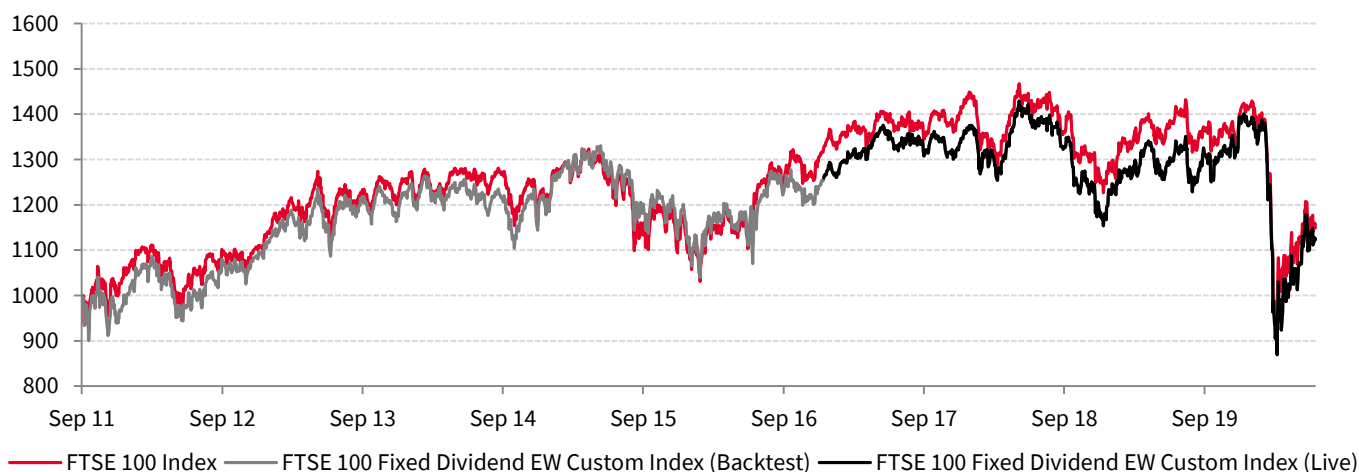


# THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 30<sup>TH</sup> OF JUNE 2020

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>	-5.24%	-4.67%	-1.10%	-1.92%	-16.88%	-13.99%	1.60%	1.33%
<b>Volatility</b>	17.51%	11.20%	17.35%	17.91%	27.30%	28.48%	15.91%	16.69%
<b>Return / Volatility</b>	-29.96%	-41.70%	-6.34%	-10.73%	-61.85%	-49.13%	10.03%	7.95%
<b>Max Drawdown*</b>	-36.61%	-39.18%	-36.61%	-39.18%	-35.03%	-37.94%	-36.61%	-39.18%

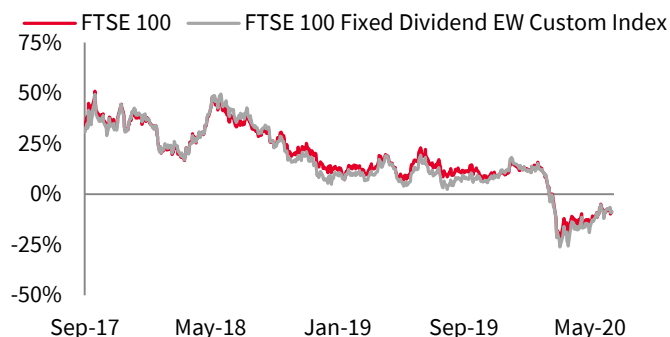
Last 12m Monthly Performances	Jun-19	Jul-19	Aug-19	Sep-19	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20
<b>FTSE 100</b>	3.69%	2.17%	-5.00%	2.79%	-2.16%	1.35%	2.67%	-3.40%	-9.68%	-13.81%	4.04%	2.97%	1.53%
<b>FTSE 100 EWC</b>	3.91%	1.26%	-3.97%	3.26%	-0.32%	2.50%	3.28%	-3.61%	-9.19%	-18.25%	6.27%	5.26%	1.37%

Sources: Bloomberg and SG Engineering as of 30/06/2020. 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.

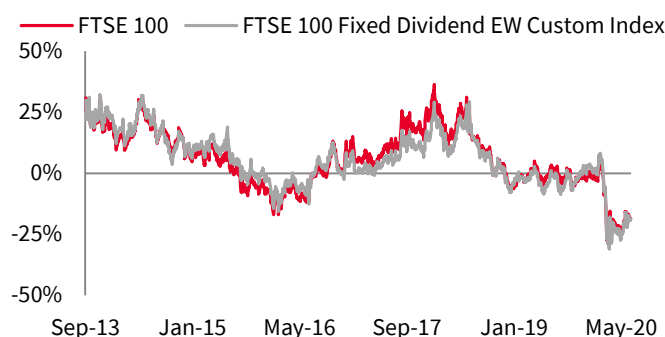
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated 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 – 30<sup>TH</sup> OF JUNE 2020

**6Y Rolling Returns**



**2Y Rolling Returns**



## CURRENT TOP 10 STOCKS OF THE FTSE 100

Company	Sector	Weighting
AstraZeneca PLC	Information Technology	6.18%
HSBC Holdings PLC	Information Technology	6.15%
GlaxoSmithKline PLC	Materials	4.69%
British American Tobacco PLC	Consumer Discretionary	4.53%
Diageo PLC	Health Care	4.37%
BP PLC	Energy	3.74%
Royal Dutch Shell PLC	Industrials	3.45%
Rio Tinto PLC	Financials	3.28%
Royal Dutch Shell PLC	Consumer Staples	2.94%
Unilever PLC	Consumer Staples	2.72%

### Current Dividend Yield:

**FTSE 100**

4.41%<sup>1</sup>

**FTSE Fix Dividend EWC**

5.86%<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 30/06/2020. 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.

The FTSE® 100 Fixed Dividend Equal Weight Custom Index is an index where all net dividends paid by its constituent stocks are reinvested and a fixed deduction of 50 index points per annum is applied.

If the actual dividends paid are lower than (or higher than) this deduction, the performance of the index will be reduced (increased) compared to an index where the dividends are not reinvested.

A fixed deduction of 50 index points on the FTSE® 100 Fixed Dividend Equal Weight Custom Index at a level of 1000 points is equivalent to a fixed deduction of 169.41 points for the Euro Stoxx 50® index (for a level of the Euro Stoxx 50® index at 3390.20 points on 01/03/2017 the launch date of the FTSE® 100 Fixed Dividend Equal Weight Custom Index).

An equivalent difference of 10 points over a year for the Euro Stoxx 50® index, between the dividends paid and the fixed deduction method, corresponds to a difference in performance of 0.29% over the year between the index with reinvested dividends net of a deduction method such as the FTSE® 100 Fixed Dividend Equal Weight Custom Index and a standard equivalent index with dividends not reinvested such as the Euro Stoxx 50® (for a Euro Stoxx 50® index price of 3390.20 points on 01st March 2017).

Please note that with the occurrence of an extraordinary event, such as the global Covid-19 epidemic, the distribution policy of most of the European companies composing the index should reduce thus negatively affecting the performance of the The FTSE® 100 Fixed Dividend Equal Weight Custom Index compared to a standard index such as the Euro Stoxx 50®.

# IMPORTANT INFORMATION

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