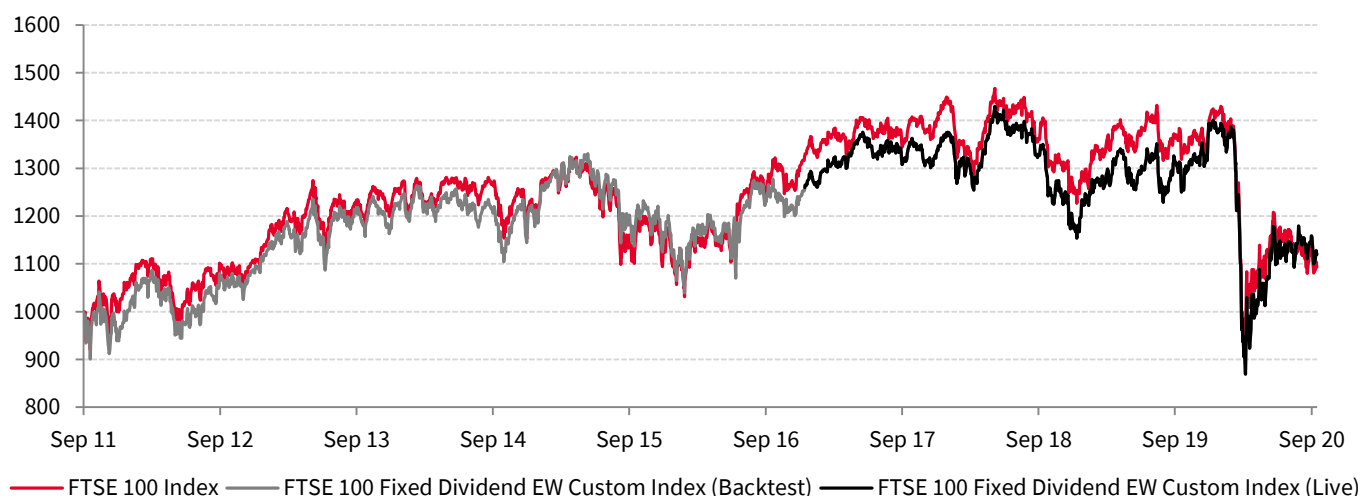


THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 30TH OF SEPTEMBER 2020

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	-6.22%	-4.43%	-0.65%	-0.83%	-20.78%	-14.58%	0.99%	1.26%
Volatility	17.63%	11.20%	17.08%	17.69%	28.27%	29.19%	16.01%	16.74%
Return / Volatility	-35.25%	-39.52%	-3.83%	-4.70%	-73.49%	-49.97%	6.15%	7.51%
Max Drawdown*	-36.61%	-39.18%	-36.61%	-39.18%	-34.93%	-37.94%	-36.61%	-39.18%

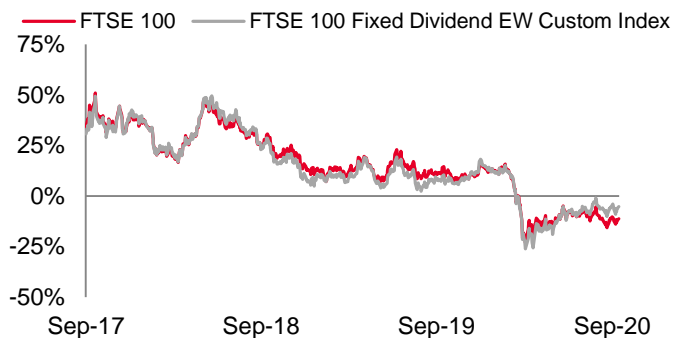
Last 12m Monthly Performances	Oct-19	Nov-19	Dec-19	Jan-20	Feb-20	Mar-20	Apr-20	May-20	Jun-20	Jul-20	Aug-20	Sep-20
FTSE 100	-2.16%	1.35%	2.67%	-3.40%	-9.68%	-13.81%	4.04%	2.97%	1.53%	-4.41%	1.12%	-1.63%
FTSE 100 EWC	-0.32%	2.50%	3.28%	-3.61%	-9.19%	-18.25%	6.27%	5.26%	1.37%	-2.67%	4.45%	-1.91%

Sources: Bloomberg and SG Engineering as of 30/09/2020. 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.

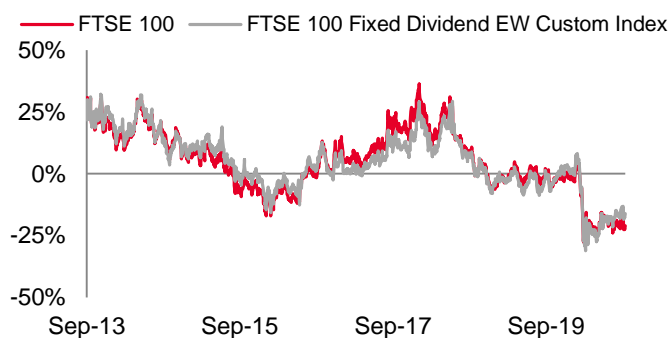
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated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

THE FTSE® 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE – 30TH OF SEPTEMBER 2020

6Y Rolling Returns



2Y Rolling Returns



CURRENT TOP 10 STOCKS OF THE FTSE 100

Company	Sector	Weighting
AstraZeneca PLC	Health Care	7.37%
GlaxoSmithKline PLC	Health Care	4.62%
HSBC Holdings PLC	Financials	4.53%
Diageo PLC	Consumer Staples	4.07%
British American Tobacco PLC	Consumer Staples	3.92%
Unilever PLC	Consumer Staples	3.48%
Rio Tinto PLC	Materials	3.26%
Reckitt Benckiser Group PLC	Consumer Staples	3.05%
BP PLC	Energy	2.65%
Royal Dutch Shell PLC	Energy	2.56%

Current Dividend Yield:

FTSE 100

4.01%¹

FTSE Fix Dividend EWC

5.88%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 30/09/2020. 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 1st 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

The contents of this document are given for purely indicative purposes and have no contractual value. No offer to contract: This document does not constitute an offer, or an invitation to make an offer, from Societe Generale to purchase or sell a product.

Confidentiality: This document is confidential and may be neither communicated to any third party (with the exception of external advisors on the condition that they themselves respect this confidentiality undertaking) nor copied in whole or in part, without the prior written consent of Societe Generale.

The index referred to herein (the “Index”) is not sponsored, approved or sold by Societe Generale. Societe Generale shall not assume any responsibility in this respect.

Information on data and/or figures drawn from external sources: The accuracy, completeness or relevance of the information which has been drawn from external sources is not guaranteed although it is drawn from sources reasonably believed to be reliable. Subject to any applicable law, Societe Generale shall not assume any liability in this respect.

The market information displayed in this document is based on data at a given moment and may change from time to time.

Authorisation: Societe Generale is a French credit institution (bank) that is authorised and supervised by the European Central Bank (ECB) and the Autorité de Contrôle Prudentiel et de Résolution (ACPR) (the French Prudential Control and Resolution Authority) and regulated by the Autorité des marchés financiers (the French financial markets regulator) (AMF).

This document is issued in the U.K. by the London Branch of Societe Generale. Societe Generale London Branch is authorised by the ECB, the ACPR and the Prudential Regulation Authority (PRA) and subject to limited regulation by the Financial Conduct Authority (FCA) and the PRA. Details about the extent of our authorisation, supervision and regulation by the above mentioned authorities are available from us on request.

All rights in the Index vest in FTSE International Limited (“FTSE”). “FTSE®” is a trade mark of the London Stock Exchange Group companies and is used by FTSE under licence.

SOCIETE GENERALE CORPORATE AND INVESTMENT BANKING

One Bank Street, Canary Wharf, E14 4SG London, UNITED KINGDOM

Website: www.sgcib.com – Tel: +44 (0)20 7676 6000