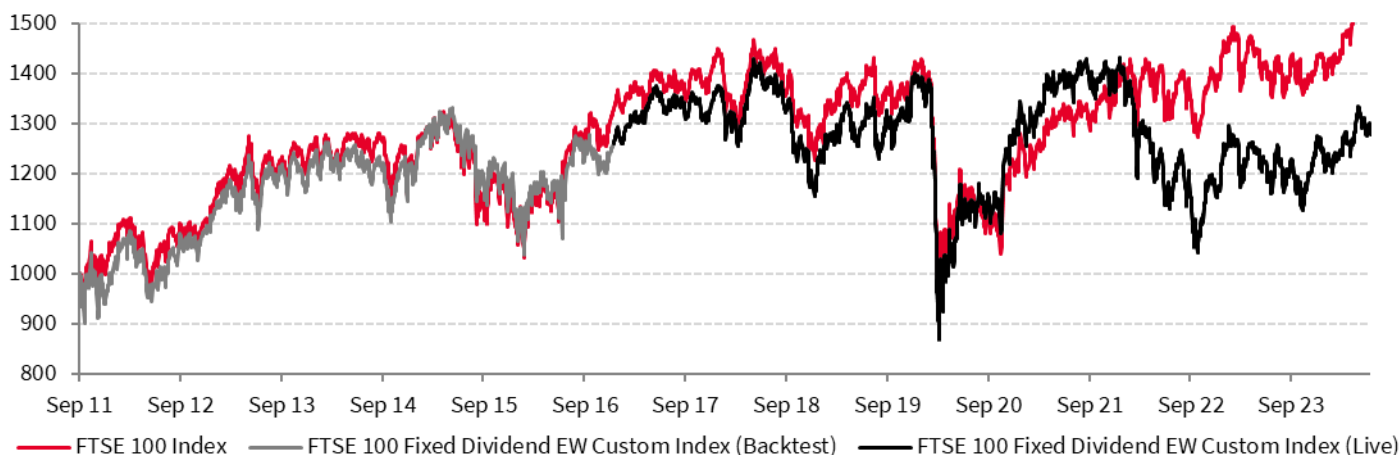


# THE FTSE 100 FIXED DIVIDEND EQUAL WEIGHT CUSTOM INDEX: PERFORMANCE UPDATE AS OF 30/06/2024

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 100 Equal Weight Fixed Dividend 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 100 Equal Weight Fixed Dividend 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 years		Last 1 year		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>	1.38%	-0.41%	1.91%	-0.43%	8.83%	6.86%	3.33%	1.94%
<b>Volatility</b>	15.60%	11.20%	17.37%	18.70%	10.00%	11.80%	15.28%	16.26%
<b>Return / Volatility</b>	8.86%	-3.63%	11.02%	-2.28%	88.32%	58.17%	21.82%	11.92%
<b>Max Drawdown*</b>	-36.61%	-39.18%	-35.03%	-37.94%	-5.74%	-10.31%	-36.61%	-39.18%

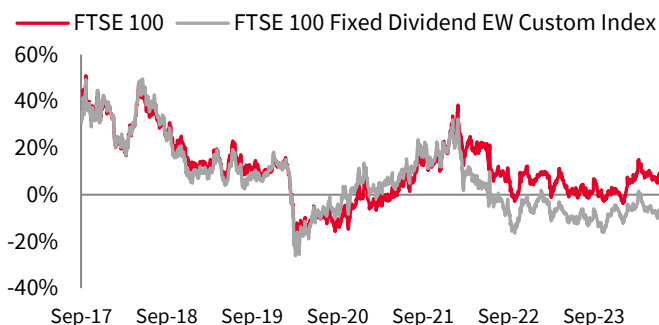
Last 12m Monthly Performances	Jul-23	Aug-23	Sep-23	Oct-23	Nov-23	Dec-23	Jan-24	Feb-24	Mar-24	Apr-24	May-24	Jun-24
<b>FTSE 100</b>	2.23%	-3.38%	2.27%	-3.76%	1.80%	3.75%	-1.33%	-0.01%	4.23%	2.41%	1.61%	-1.34%
<b>FTSE 100 EWC</b>	4.39%	-3.53%	-0.89%	-4.78%	5.85%	5.25%	-2.88%	-0.26%	4.24%	-1.20%	3.06%	-2.07%

Sources: Bloomberg and SG Engineering. Please note, the FTSE 100 EW Custom Index was launched on the 1<sup>st</sup> March 2017. Data before this data 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.

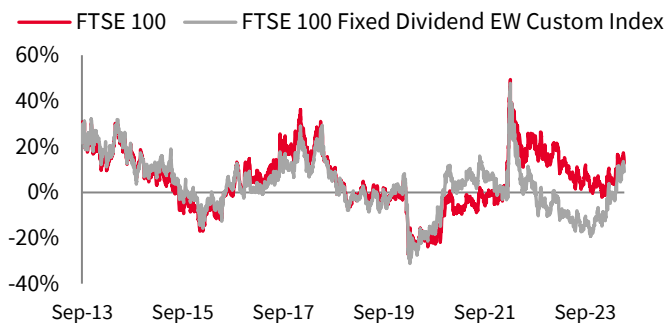
- Annualised return represents the performance generated by the indices each year, over the full observation period.
- Volatility represents how much the indices fluctuate over time (i.e. the higher the volatility the more the price will go up or down over time).
- The Return / Risk Ratio is calculated 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 AS OF 30/06/2024

## 6Y Rolling Returns



## 2Y Rolling Returns



## CURRENT TOP 10 STOCKS OF THE FTSE 100

Ticker	Company	Sector	Weighting
AZN LN Equity	ASTRAZENECA PLC	Health Care	9.15%
SHEL LN Equity	SHELL PLC	Energy	8.96%
SHEL LN Equity	SHELL PLC	Energy	6.37%
HSBA LN Equity	HSBC HOLDINGS PLC	Financials	5.29%
ULVR LN Equity	UNILEVER PLC	Consumer Staples	3.97%
BP/ LN Equity	BP PLC	Energy	3.36%
REL LN Equity	RELX PLC	Industrials	3.02%
GSK LN Equity	GSK PLC	Health Care	2.75%
RIO LN Equity	RIO TINTO PLC	Materials	2.74%
DGE LN Equity	DIAGEO PLC	Consumer Staples	2.71%

### Current Dividend Yield:

FTSE 100

3.97%<sup>1</sup>

FTSE Fix Dividend EWC

5.15%<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. 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 Equal Weight Fixed Dividend Custom Index is an index where all gross 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 Equal Weight Fixed Dividend Custom Index at a level of 1000 points is equivalent to a fixed deduction of 369 points for the FTSE 100® index (for a level of the FTSE 100® index at 7382.9 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 FTSE 100® index, between the dividends paid and the fixed deduction method, corresponds to a difference in performance of 0.14% over the year between the index with reinvested dividends net of a deduction method such as the FTSE 100 Equal Weight Fixed Dividend Custom Index and a standard equivalent index with dividends not reinvested such as the FTSE 100® Index (for a FTSE 100® index price of 7382.9 points on 01/03/2017).

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 FTSE 100 Equal Weight Fixed Dividend Custom Index compared to a standard index such as the FTSE 100® Index.

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