FTSE Custom Synthetic Fixed Dividend Index Series

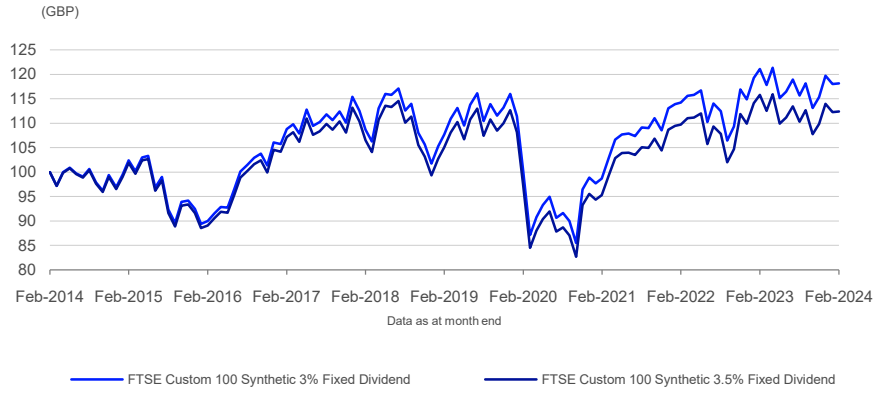
Data as at: 29 February 2024

The FTSE Custom Synthetic Fixed Dividend Index Series is designed to reflect the total return less a fixed percentage (decrement) performance of the underlying FTSE Synthetic Index.

The FTSE Custom 100 Synthetic 3% Fixed Dividend Index removes 3% from the performance on a yearly basis from the FTSE 100 Synthetic Index.

The FTSE Custom 100 Synthetic 3.5% Fixed Dividend Index removes 3.5% from the performance on a yearly basis from the FTSE 100 Synthetic Index.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Custom 100 Synthetic 3% Fixed Dividend	2.4	2.2	-1.3	-2.4	19.7	9.7	6.2	1.9	12.1	11.5	14.0
FTSE Custom 100 Synthetic 3.5% Fixed Dividend	2.3	1.9	-1.4	-2.9	18.0	7.0	5.7	1.4	12.1	11.5	14.0

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Custom 100 Synthetic 3% Fixed Dividend	-2.3	-4.6	14.7	8.8	-11.8	14.0	-14.8	14.3	1.6	4.2
FTSE Custom 100 Synthetic 3.5% Fixed Dividend	-2.8	-5.1	14.1	8.2	-12.3	13.4	-15.2	13.8	1.1	3.7

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the underlying index are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on a total return methodology, available end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom 100 Synthetic 3% Fixed Dividend	-0.2	0.4	0.1	0.1	-8.5	-10.6	-35.5	-36.3
FTSE Custom 100 Synthetic 3.5% Fixed Dividend	-0.2	0.4	0.1	0.1	-8.6	-10.8	-35.7	-36.9

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

1 July 2020

Base Date

2 January 1997

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Quarterly in March, June, September, December

Historical Data

Available from January 1984

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