

# FTSE Custom Synthetic Fixed Dividend Index Series

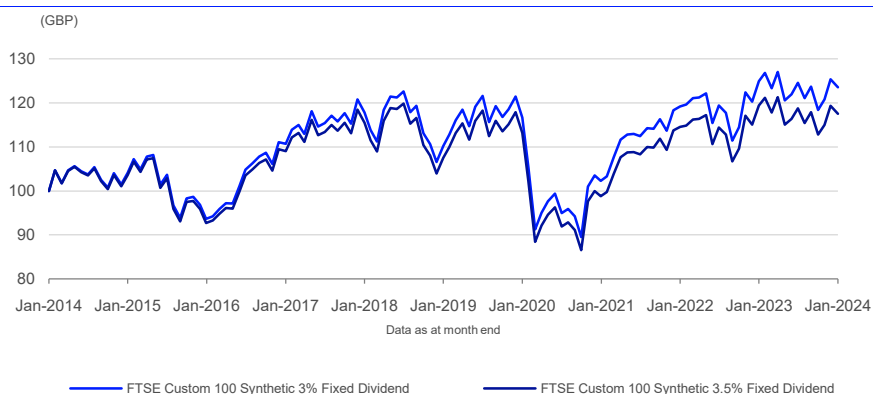
Data as at: 31 January 2024

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	4.3	-0.8	-1.4	-1.1	20.8	12.1	6.5	2.3	12.0	11.6	14.0
FTSE Custom 100 Synthetic 3.5% Fixed Dividend	4.2	-1.0	-1.5	-1.6	19.0	9.3	6.0	1.8	12.0	11.6	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	-0.1	0.5	0.2	0.2	-8.9	-10.6	-35.5	-36.3
FTSE Custom 100 Synthetic 3.5% Fixed Dividend	-0.1	0.5	0.1	0.1	-9.1	-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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