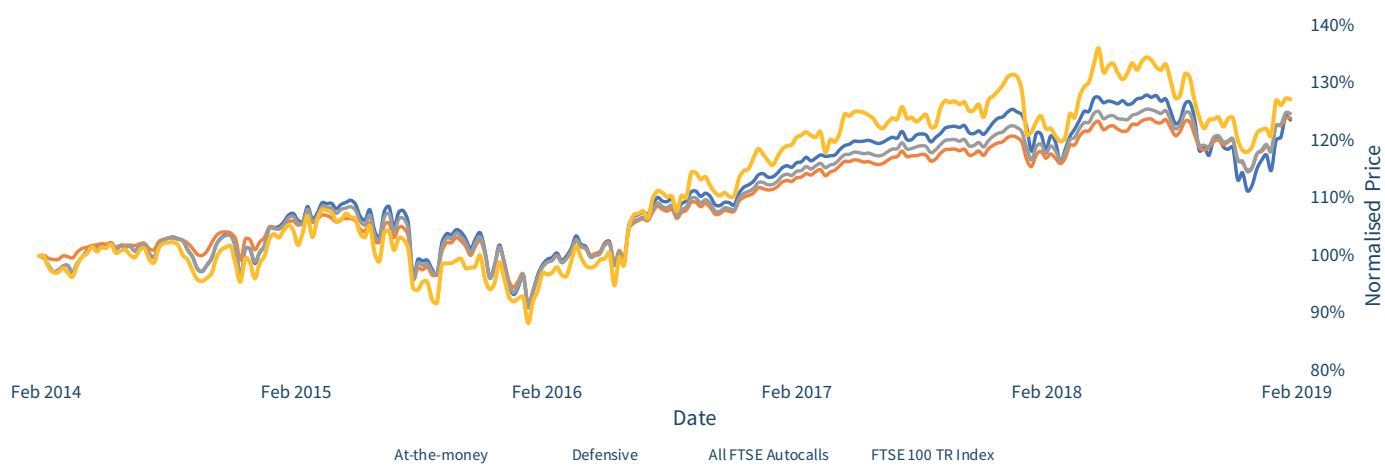


# FTSE 100 Autocalls Index

## February 2019 Analysis

We take a look at the shortest month of the year in the February 2019 update for our three indices – at-the-money, defensive and a combination of the two – of all the Meteor FTSE-only autocall plans going back 5 years.

**FTSE Autocalls vs FTSE 100 Total Return Index**



February seemed to be a turning point for our indices. Since the start of the year, the at-the-money index has achieved almost 10% growth; approximately 60% more yield than the Total Return index, which only appreciated 6%.

Thanks to a number of factors including the usual suspects of trade relations and Brexit, the FTSE 100 is once more above 7,000. It was almost 6,500 at the start of the year. This, in turn, has boosted the performance of the three indices and put them above their respective levels from one year ago. Last February saw a particularly volatile period for global stocks, where implied volatility rose sharply on the back of rate comments from Janet Yellen. So the comparison to a year ago may look better than what it actually is. The FTSE 100 itself is also still 7% away from its all-time high set last Spring.

	At-the-money	Defensive	All	TR Index
<b>Last Price (28/02/2019)</b>	123.01%	123.28%	124.05%	126.09%
<b>YTD Change</b>	9.59%	6.84%	7.63%	6.01%
<b>1 Year Change</b>	1.16%	4.47%	3.87%	2.15%
<b>1 Month Change</b>	6.87%	4.51%	5.27%	4.69%
<b>Volatility</b>	6.18%	4.36%	5.02%	8.72%
<b>CAGR</b>	4.22%	4.27%	4.40%	4.74%

If you are interested in the performance of our other plans or would like to discuss this feature, please contact [sales@meteoram.com](mailto:sales@meteoram.com) for more information.