

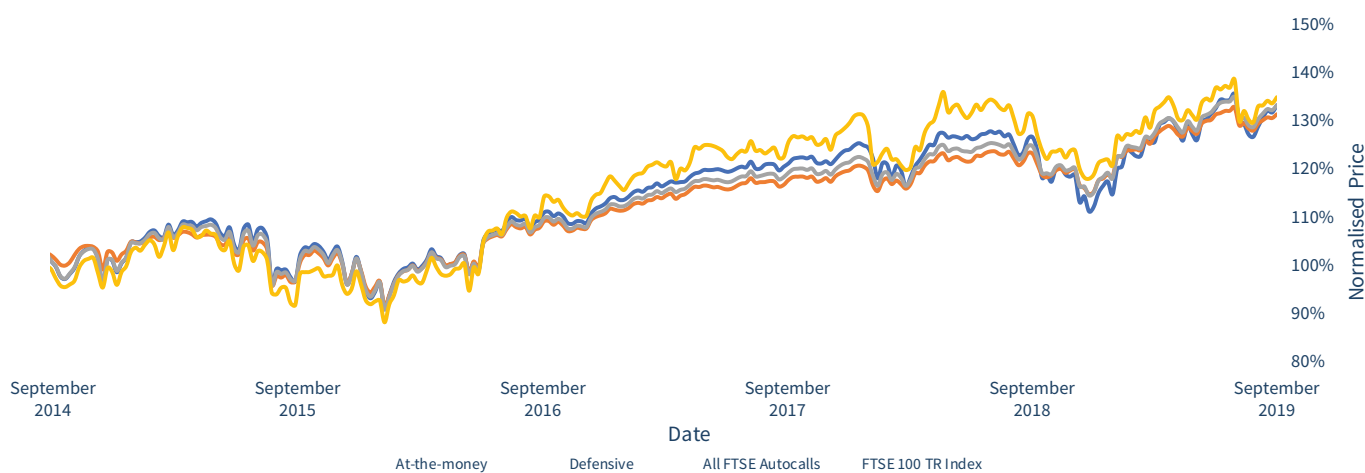


# FTSE 100 Autocalls Index

## September 2019

The FTSE 100 Autocalls Indices are Meteor’s own indices based on our FTSE-only plans. The ‘at-the-money’ consists of plans with an at-the-money call level throughout, ‘defensive’ contains plans where the call levels get progressively lower, and ‘all’ has any Meteor FTSE-only autocall.

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



The indices made a small recovery in September, following the shock experienced in August. On average, they gained 3.14% over the month but were still some-way off from their July close.

Volatility in the FTSE Total Return index has risen to 9%, no doubt because of Boris Johnson’s failed prorogation, amongst other things, causing markets to fluctuate. Brexit is still due to happen at the end of October, and still, nobody knows what will/could happen in the interim. Will we get an election, another prorogation, more walkouts, or maybe even a deal?! Our magic eight ball says “Ask again later”.

In all, the indices have performed particularly well in 2019. The at-the-money and aggregated indices are outperforming the benchmark, while the defensive index is only marginally behind it. With more potential shocks on the horizon, the defensive capital protection barriers of the underlying plans in the indices are likely to be tested over the remainder of 2019. We’ll give the magic eight ball another shake, later on!!

	At-the-money	Defensive	All	FTSE 100 TR Index
Last price (30/09/2019)	132.65%	131.62%	133.20%	135.89%
YTD Change	18.18%	14.07%	15.57%	14.25%
1 Month Change	4.49%	2.34%	3.14%	3.30%
1 Year Change	4.67%	6.54%	6.54%	3.23%
3 Year Change	20.29%	21.27%	22.02%	21.78%
5 Year Change	31.30%	28.78%	31.81%	36.82%
Volatility	6.55%	4.49%	5.19%	9.01%
CAGR	5.18%	5.03%	5.26%	5.63%

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



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