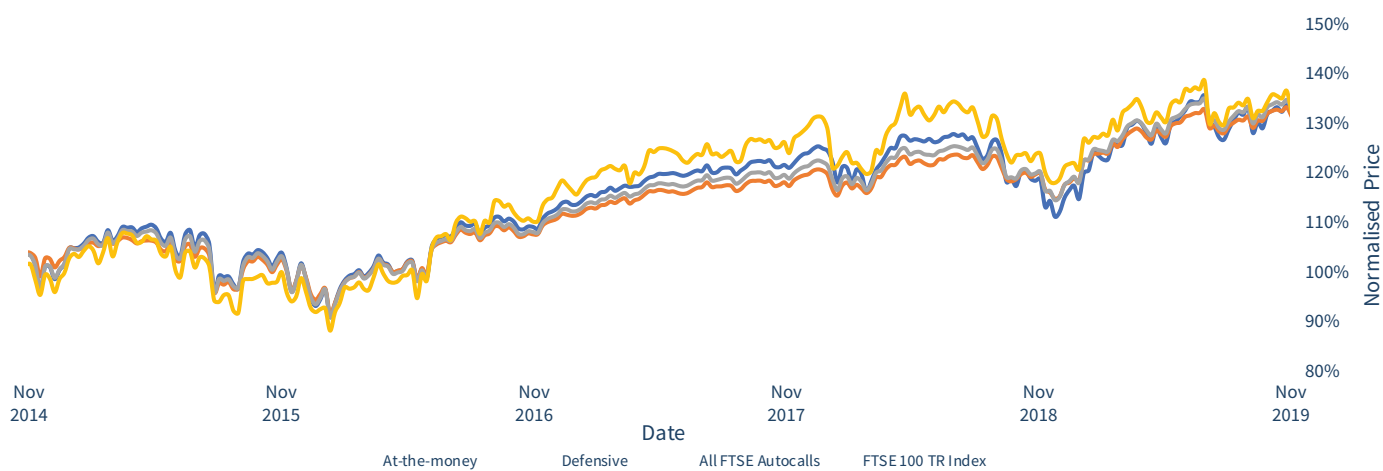




FTSE 100 Autocalls Index November 2019

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



There’s only one month left of 2019 before we all get inundated with 2020 vision jokes. Before that happens let’s focus on the last few months of 2019. It’s safe to say that 2019 has been a good year for the three indices as the ‘worst’ performer has managed to grow by 15.77% and that’s with defensive characteristics! The Defensive index even outperformed the FTSE 100 Total Return index by more than half a percent.

After October’s downturn, global markets picked up again in November with many American indices reaching all-time highs. That rise had a knock-on effect with the FTSE and, in turn, the indices in focus. Despite the continued rise of the indices and recent correction, their volatility remains low compared to the FTSE 100 Total Return index.

With these numbers, it’s hard to defend risking equity exposure without downside exposure.

	At-the-money	Defensive	All	FTSE 100 TR Index
Last price (28/11/2019)	135.13%	133.58%	135.51%	137.06%
YTD Change	20.39%	15.77%	17.57%	15.23%
1 Month Change	2.19%	1.18%	2.03%	1.64%
1 Year Change	12.85%	11.30%	12.40%	10.85%
3 Year Change	23.41%	23.75%	24.93%	23.77%
5 Year Change	30.33%	28.36%	31.01%	35.21%
Volatility	6.67%	4.54%	5.25%	9.13%
CAGR	5.37%	5.16%	5.42%	5.63%

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



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Meteor Asset Management is authorised and regulated by the Financial Conduct Authority, Financial Services Register Number 459325.
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