

# SFNG Blue-Chip 30 Index

As of 30/12/2016

## Objective

The SFNG Blue-Chip 30 Index is a market capitalization weighted index adjusted for free float and designed to provide local and foreign investors with a reflection of the performance of the top companies publicly quoted in the Nigerian equity market. The index will consist of the largest 30 companies ranked by full market capitalization in the SFNG Broad Share Index (The BSI represents approximately 99% of the full market capital value of all companies in the SFNG Total Share Index). This is a fixed component index.

## Index Identification

Index	Code	ISIN	Reuters/Bloomberg
Price NGN	SFNGBC30	DE000SLA0070	.SFNGBC30/SFNGBC30
Gross Return NGN	SFNGBC30G	DE000SLA01D6	.SFNGBC30G
Net Return NGN	SFNGBC30N	DE000SLA01K1	.SFNGBC30N
Price USD	SFBC30U	DE000SLA01R6	.SFBC30U/SFBC30U
Gross Return USD	SFNGBC30GUSD	DE000SLA01X4	.SFNGBC30GUSD
Net Return USD	SFNGBC30NUSD	DE000SLA0138	.SFNGBC30NUSD
Price EUR	SFNGBC30EUR	DE000SLA0195	.SFNGBC30EUR
Gross Return EUR	SFNGBC30GEUR	DE000SLA02F9	.SFNGBC30GEUR
Net Return EUR	SFNGBC30NEUR	DE000SLA02M5	.SFNGBC30NEUR

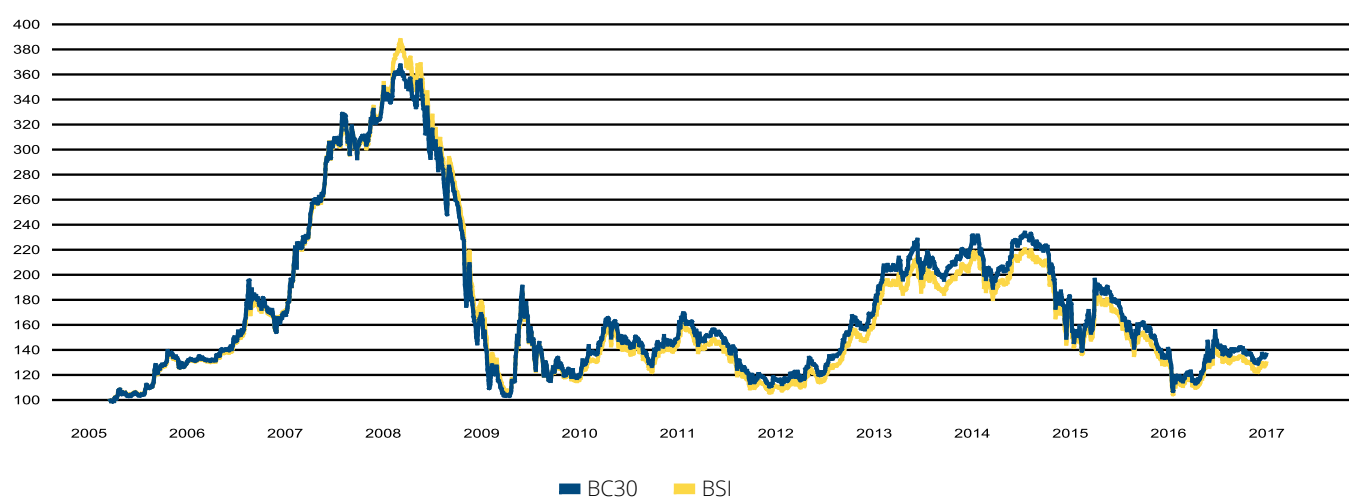
## Index Features

Index Level	877.66
Index Universe	SFNG Broad Share Index
Launch Date	01 September 2015
Currency	NGN, USD, EUR
Index Calculation	Price, Gross Return, Net Return
Number of components	30
Base Date	23 March 2015
Back History	From 21 March 2005
Review Frequency	Semi-annually in March and September
Index Dissemination	Real-Time, End of Day
Liquidity Criteria	6 Months ADTV of at least N15m
Index Capping	Components capped at 15%

For a full description of the index methodology please visit:

<http://www.scottfreemarkets.com/index-methodology-and-policy/index-guide>

## Performance (BC30 vs. BSI)<sup>1</sup>



## Performance Figures

Index	1D	30D	YTD	1Y	3Y	5Y	10Y	Max	
Absolute Returns	0.28%	4.82%	-3.19%	-0.38%	-39.29%	16.97%	-18.35%	36.63%	
Annualized Returns		77.31%	-3.19%	-0.38%	-15.32%	3.18%	-2.01%	2.69%	
Volatility		10.56%	22.65%	22.75%	22.64%	19.80%	21.27%	20.45%	
Sharpe ratio		10.31	-0.01	0.11	-0.68	0.16	-0.16	0.06	
VaR 95\99				-10.26%	\ -20.06%			-8.62%	\ -16.53%
CVaR 95\99				-16.00%	\ -21.17%			-11.76%	\ -25.04%

<sup>1</sup> Index performance data for the SFNG Index Series prior to Mar 23, 2015 is back-tested (data that shows how the index could have performed over a certain period had it existed). Please note that the back-test data is hypothetical and does not serve as a guarantee of actual or future performance.

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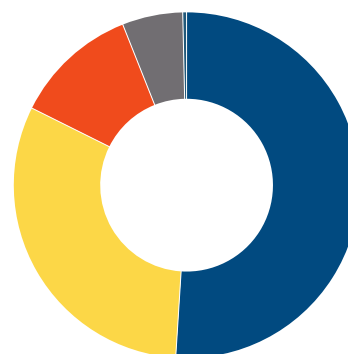
## Index Statistics

Market Capitalization	NGN	USD	EUR
Full	8,301,278,490,262	26,354,940,457	25,125,064,543
Free Float	3,080,499,190,689	9,779,984,233	9,323,592,875
Index ADTV	NGN	USD	EUR
6 Months	1,997,767,045	6,342,551	6,015,616
Components Sizes (FF Mkt Cap)	NGN	Dividend Yield <sup>2</sup>	Value
Largest	567,938,977,961	Gross	6.61%
Median	35,745,030,764	Net	5.93%
Smallest	10,091,822,301		
Average	102,683,306,356		
Weights	%		
Largest	15.4827		
Smallest	0.3558		

## Top 10 Components

Name	Sector	Weighting
GUARANTY TRUST BANK	Financials	15.48%
NIGERIAN BREWERIES PLC	Consumer Basics	14.93%
ZENITH BANK PLC	Financials	14.74%
DANGOTE CEMENT PLC	General Materials	9.48%
NESTLE NIGERIA PLC	Consumer Basics	8.08%
UNITED BANK FOR AFRICA PLC	Financials	5.04%
ACCESS BANK PLC	Financials	4.97%
FBN HOLDINGS PLC	Financials	4.06%
LAFARGE AFRICA PLC	General Materials	2.15%
GUINNESS NIGERIA PLC	Consumer Basics	2.01%

## Sector Breakdown



## Index Fundamentals/Analytics

Alpha (BC30 vs BSI)	0.440%
Beta (BC30 vs BSI)	1.08
Correlation (BC30 vs BSI)	1.00
R-Squared (BC30 vs BSI)	1.0
P/E (Trailing) <sup>3</sup>	6.80
P/B (Trailing) <sup>3</sup>	0.90
P/S (Trailing) <sup>3</sup>	0.94

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<sup>2</sup> Dividend Yield is calculated at Month-End

<sup>3</sup> 12 Months