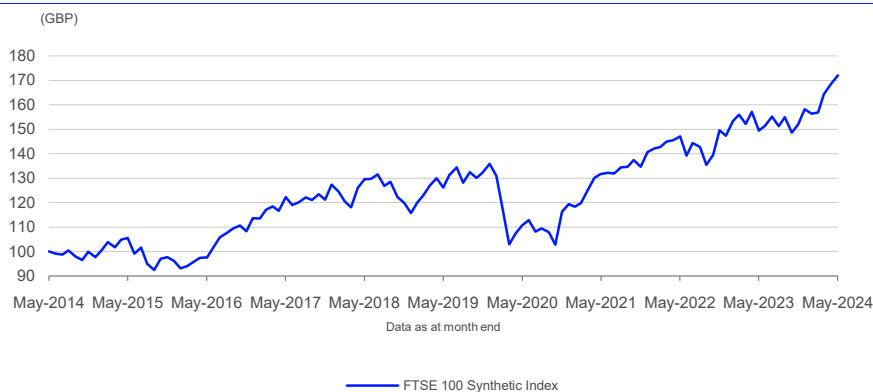


# FTSE 100 Synthetic Index

Data as at: 31 May 2024

The FTSE Synthetic Index Series is designed to reflect the total return performance (including from interest) of the first nearby futures contracts. The series has a pre-determined methodology for the standard roll schedule for the futures contracts. The roll schedule is over three days, commencing five days before expiration of the futures contract.

## 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 100 Synthetic Index	9.6	13.2	8.8	15.1	30.7	36.4	9.3	6.4	10.7	11.7	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

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Synthetic Index	1.4	0.7	0.5	0.5	-5.7	-9.2	-35.1	-35.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## 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.

**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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