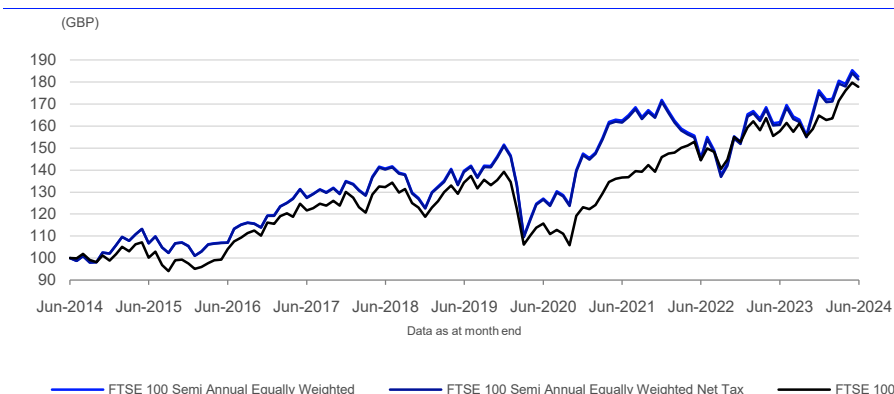


# FTSE 100 Semi Annual Equally Weighted Index

Data as at: 28 June 2024

The FTSE 100 Semi Annual Equally Weighted Index will consist of the constituents of the FTSE 100 Index on the June and December review effective dates. The FTSE 100 Semi Annual Equally Weighted Index will not use a reserve list. Intra-review, the constituents of the FTSE 100 Semi Annual Equally Weighted Index may therefore deviate from FTSE 100. The FTSE 100 Semi Annual Equally Weighted Index will be equally weighted at each semi-annual review with each company comprising 1% of the index at that time. The calculation of the constituent weighting factors will use prices at the market close on the Wednesday before the first Friday of June and December.

## 5-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 Semi Annual Equally Weighted	1.1	3.6	3.6	12.9	12.4	30.8	4.0	5.5	12.1	13.7	17.1
FTSE 100 Semi Annual Equally Weighted Net Tax	1.1	3.5	3.5	12.8	12.1	30.3	3.9	5.4	12.1	13.7	17.1
FTSE 100	3.7	7.9	7.9	12.8	30.2	32.4	9.2	5.8	10.2	11.5	13.8

\* 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

## Year-on-Year Performance - Total Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 100 Semi Annual Equally Weighted	5.0	3.3	13.1	13.2	-9.0	23.3	-2.7	16.5	-11.1	15.3
FTSE 100 Semi Annual Equally Weighted Net Tax	4.9	3.2	13.1	13.1	-9.1	23.2	-2.7	16.5	-11.1	15.2
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9

## FEATURES

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and net total return methodologies, both real time intra-second ticks and end-of-day.

### Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Semi Annual Equally Weighted	1.1	0.3	0.3	0.4	-9.4	-22.8	-37.2	-37.2
FTSE 100 Semi Annual Equally Weighted Net Tax	1.1	0.3	0.3	0.4	-9.4	-22.8	-37.2	-37.2
FTSE 100	1.3	0.8	0.4	0.5	-5.5	-9.3	-34.2	-34.2

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

Top 10 Constituents - FTSE 100 Semi Annual Equally Weighted

Constituent	ICB Sector	FTSE 100 Semi Annual Equally Weighted (Wgt %)	FTSE 100 (Wgt %)	Diff %
Halma	Electronic and Electrical Equipment	1.20	0.51	0.69
Smith (DS)	General Industrials	1.14	0.29	0.85
Rentokil Initial	Industrial Support Services	1.09	0.58	0.51
Hargreaves Lansdown	Investment Banking and Brokerage Services	1.08	0.21	0.87
BT Group	Telecommunications Service Providers	1.08	0.44	0.64
Anglo American	Industrial Metals and Mining	1.08	1.54	-0.46
Phoenix Group Holdings	Life Insurance	1.08	0.19	0.89
Beazley	Non-life Insurance	1.08	0.23	0.85
Sage Group	Software and Computer Services	1.07	0.54	0.53
Shell	Oil Gas and Coal	1.07	8.96	-7.89
Totals		10.97	13.49	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE 100 Semi Annual Equally Weighted		FTSE 100		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	3	3.09	3	1.01	2.08
1510	Telecommunications	3	3.02	3	1.26	1.76
2010	Health Care	6	5.90	6	14.04	-8.15
3010	Banks	5	5.06	5	11.35	-6.29
3020	Financial Services	9	9.22	9	5.77	3.45
3030	Insurance	6	6.07	6	3.09	2.98
3510	Real Estate	5	4.87	5	1.36	3.51
4020	Consumer Products and Services	7	6.56	7	3.08	3.49
4030	Media	4	4.07	4	4.66	-0.59
4040	Retailers	6	5.81	6	1.39	4.42
4050	Travel and Leisure	5	4.90	5	1.57	3.33
4510	Food Beverage and Tobacco	5	5.04	5	6.66	-1.63
4520	Personal Care Drug and Grocery Stores	5	4.91	5	8.37	-3.46
5020	Industrial Goods and Services	18	18.28	18	11.71	6.57
5510	Basic Resources	5	5.07	5	7.41	-2.34
5520	Chemicals	1	0.93	1	0.27	0.65
6010	Energy	2	2.13	2	12.92	-10.80
6510	Utilities	5	5.06	5	4.06	1.00
Totals		100	100.00	100	100.00	

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

1 July 2015

Base Date

19 December 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Semi-annually in June and December

History

December 2004

Index Characteristics

Attributes	FTSE 100 Semi Annual Equally Weighted	FTSE 100
Number of constituents	100	100
Dividend Yield %	3.43	3.74
Constituent (Wgt %)		
Average	1.00	1.00
Largest	1.20	9.15
Median	1.00	0.36
Top 10 Holdings (Wgt %)	10.97	48.32

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