FTSE 100 Equally Weighted Index

Data as at: 29 February 2024

The FTSE 100 Equally Weighted Index is an equally weighted version of the FTSE 100 Net Index. The index will contain the same constituents as the cap weighted FTSE 100 Index, however, each company is given an equal weighting in the FTSE 100 Equally Weighted Index at the quarterly rebalance.

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 Equally Weighted	3.3	4.6	-2.3	2.8	12.8	26.3	4.1	4.8	13.0	13.4	17.3
FTSE 100	3.0	3.9	-0.8	0.8	31.7	29.9	9.6	5.4	11.7	11.3	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 Equally Weighted	4.5	3.0	12.6	13.2	-9.0	23.1	-2.2	15.8	-12.9	14.9
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Equally Weighted	0.2	0.2	0.3	0.4	-9.1	-24.2	-37.2	-37.2
FTSE 100	0.1	0.8	0.4	0.4	-7.5	-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

FEATURES

Coverage

The index contains the same constituents as the FTSE 100 Index, with each company allocated a weight of 1%, rebalanced quarterly.

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.

Top 10 Constituents - FTSE 100 Equally Weighted Index

Constituent	ICB Sector	FTSE 100 Equally Weighted (Wgt %)	FTSE 100 (Wgt %)	Diff %
Rolls-Royce Holdings	Aerospace and Defense	1.36	1.61	-0.25
Flutter Entertainment	Travel and Leisure	1.33	1.58	-0.25
InterContinental Hotels Group	Travel and Leisure	1.33	0.72	0.61
Antofagasta	Industrial Metals and Mining	1.24	0.33	0.91
Pershing Square Holdings	Closed End Investments	1.22	0.31	0.91
Intermediate Capital Group	Investment Banking and Brokerage Services	1.19	0.28	0.91
Melrose Industries	Aerospace and Defense	1.18	0.44	0.74
BAE Systems	Aerospace and Defense	1.16	1.98	-0.82
Ashtead Group	Industrial Transportation	1.16	1.30	-0.14
GSK	Pharmaceuticals and Biotechnology	1.15	3.50	-2.35
Totals		**12.32**	**12.05**	

ICB Supersector Breakdown

		FTSE 100 Equally Weighted		FTSE 100		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	2	2.07	2	1.01	1.05
1510	Telecommunications	3	2.60	3	1.19	1.41
2010	Health Care	6	6.24	6	13.07	-6.82
3010	Banks	5	5.31	5	10.55	-5.23
3020	Financial Services	9	9.35	9	5.34	4.01
3030	Insurance	6	6.10	6	3.35	2.75
3510	Real Estate	4	3.91	4	1.19	2.71
4020	Consumer Products and Services	6	5.72	6	3.15	2.57
4030	Media	4	4.15	4	4.76	-0.62
4040	Retailers	6	5.63	6	1.45	4.18
4050	Travel and Leisure	5	5.72	5	3.22	2.51
4510	Food Beverage and Tobacco	5	4.88	5	7.59	-2.72
4520	Personal Care Drug and Grocery Stores	6	5.44	6	8.60	-3.16
5020	Industrial Goods and Services	19	20.35	19	11.81	8.54
5510	Basic Resources	6	5.17	6	6.87	-1.71
5520	Chemicals	1	1.04	1	0.35	0.69
6010	Energy	2	1.88	2	12.51	-10.63
6510	Utilities	5	4.45	5	3.99	0.46
Totals		**100**	**100.00**	**100**	**100.00**	

Index Characteristics

Attributes	FTSE 100 Equally Weighted	FTSE 100
Number of constituents	100	100
Dividend Yield %	3.53	3.94
Constituent (Wgt %)		
Average	1.00	1.00
Largest	1.36	8.49
Median	1.00	0.39
Top 10 Holdings (Wgt %)	12.32	47.52

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

23 December 2011

Base Date

16 September 2011

Base Value

100

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

March, June, September, December

History

Available from March 2001

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Data definitions available from info@ftserussell.com

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659