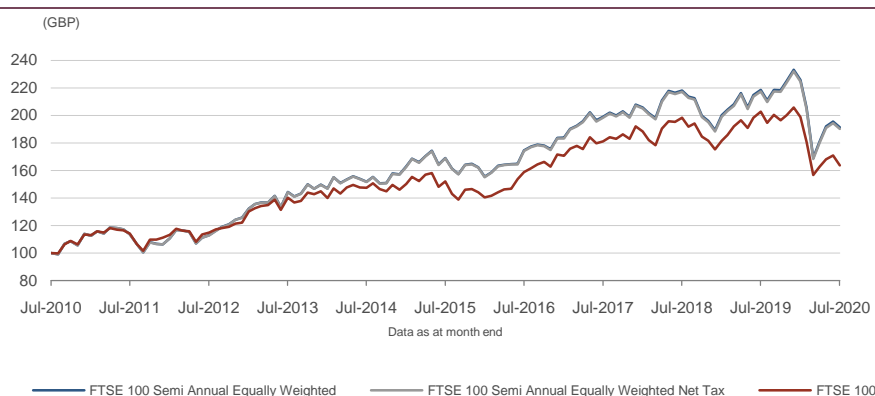


FTSE 100 Semi Annual Equally Weighted Index

Data as at: 31 July 2020

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	5.6	-15.3	-18.0	-12.5	-3.9	13.2	-1.3	2.5	28.6	19.9	14.5
FTSE 100 Semi Annual Equally Weighted Net Tax	5.6	-15.3	-18.0	-12.5	-4.1	12.7	-1.4	2.4	28.6	20.0	14.5
FTSE 100	0.6	-17.6	-20.4	-19.2	-9.6	7.7	-3.3	1.5	27.6	18.5	12.9

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE 100 Semi Annual Equally Weighted	20.2	-6.7	18.2	19.1	5.0	3.3	13.1	13.2	-9.0	23.3
FTSE 100 Semi Annual Equally Weighted Net Tax	20.1	-6.7	18.1	19.0	4.9	3.2	13.1	13.1	-9.1	23.2
FTSE 100	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3

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	-0.4	0.0	0.2	0.5	-37.2	-37.2	-37.2	-37.2
FTSE 100 Semi Annual Equally Weighted Net Tax	-0.4	0.0	0.2	0.5	-37.2	-37.2	-37.2	-37.2
FTSE 100	-0.7	-0.1	0.1	0.4	-34.2	-34.2	-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 %
Fresnillo	Mining	1.75	0.15	1.60
Polymetal International	Mining	1.34	0.43	0.91
Kingfisher	General Retailers	1.27	0.34	0.93
Scottish Mortgage Inv Tst	Equity Investment Instruments	1.22	0.84	0.38
Avast	Software & Computer Services	1.22	0.21	1.01
Antofagasta	Mining	1.20	0.24	0.96
Segro	Real Estate Investment Trusts	1.18	0.77	0.41
Bunzl	General Industrials	1.17	0.49	0.68
Croda International	Chemicals	1.16	0.48	0.68
Reckitt Benckiser Group	Household Goods & Home Construction	1.15	3.24	-2.09
Totals		12.66	7.19	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE 100 Semi Annual Equally Weighted		FTSE 100		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	3	1.71	3	9.38	-7.67
1300	Chemicals	2	2.20	2	0.76	1.45
1700	Basic Resources	9	10.51	9	9.79	0.72
2300	Construction & Materials	1	1.03	1	1.45	-0.41
2700	Industrial Goods & Services	15	14.84	15	9.17	5.67
3500	Food & Beverage	3	2.97	3	4.95	-1.98
3700	Personal & Household Goods	9	8.69	9	13.02	-4.33
4500	Health Care	4	3.91	4	13.62	-9.71
5300	Retail	9	9.35	9	4.37	4.98
5500	Media	7	6.27	7	3.88	2.39
5700	Travel & Leisure	6	5.17	6	3.30	1.87
6500	Telecommunications	2	1.78	2	2.63	-0.85
7500	Utilities	5	5.02	5	4.10	0.91
8300	Banks	5	4.43	5	8.02	-3.60
8500	Insurance	7	7.16	7	4.65	2.52
8600	Real Estate	3	2.94	3	1.27	1.68
8700	Financial Services	8	8.61	8	4.73	3.88
9500	Technology	3	3.41	3	0.92	2.49
Totals		101	100.00	101	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	101	101
Dividend Yield %	4.35	5.03
Constituent (Wgt %)		
Average	0.99	0.99
Largest	1.75	7.46
Median	1.00	0.45
Top 10 Holdings (Wgt %)	12.66	41.87

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Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
email info@ftserussell.com; or
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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 4563 6346

Sydney +61 (0) 2 8823 3521