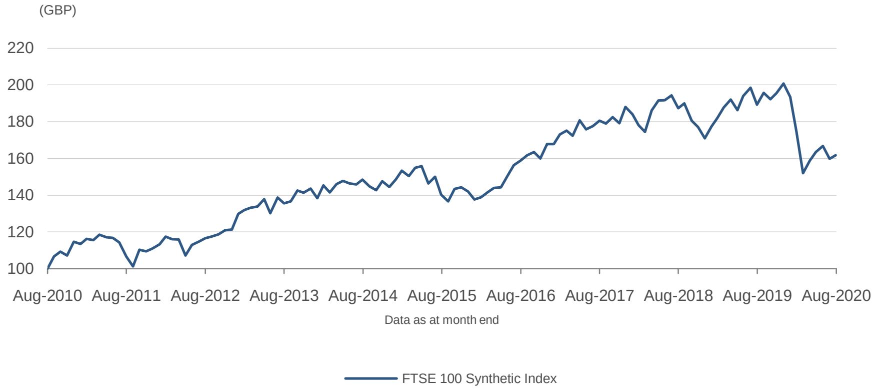
FTSE 100 Synthetic Index

Data as at: 31 August 2020

The FTSE 100 Synthetic Index is designed to reflect the total return (including income from interest) performance of the first nearby FTSE 100 futures contracts. The FTSE 100 Synthetic Index operates in accordance with a pre-determined rolling methodology, and FTSE Russell does not exercise any discretion with respect to the Index.

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	-1.0	-7.6	-19.4	-14.5	-10.4	15.3	-3.6	2.9	27.7	18.6	12.8

* 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

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	-0.5	-0.2	0.3	0.4	-35.1	-35.1	-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

Data definitions available from info@ftserussell.com

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