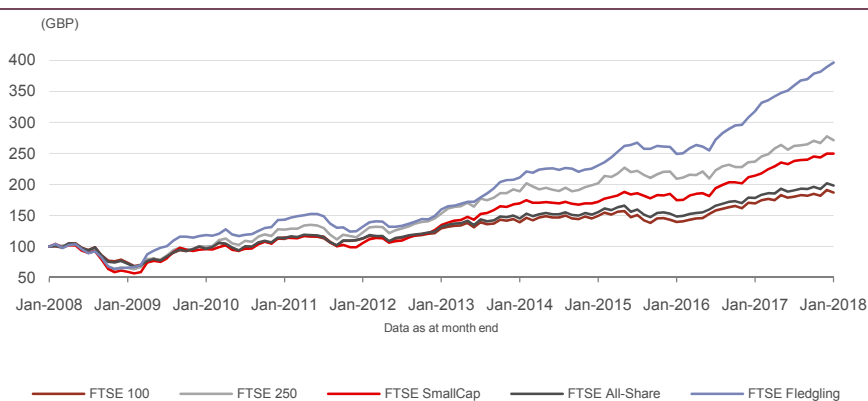


FTSE 100 Index

Data as at: 31 January 2018

The FTSE 100 is a market-capitalisation weighted index of UK-listed blue chip companies. The index is part of the FTSE UK Series and is designed to measure the performance of the 100 largest companies traded on the London Stock Exchange that pass screening for size and liquidity. FTSE 100 constituents are all traded on the London Stock Exchange's SETS trading system.

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	1.1	3.9	-2.0	10.4	25.3	44.7	7.8	7.7	8.3	14.2	10.0
FTSE 250	0.5	3.6	-2.2	14.6	34.6	77.5	10.4	12.2	7.6	13.2	9.9
FTSE SmallCap	1.7	4.8	-0.1	16.4	45.2	85.5	13.2	13.2	5.4	9.1	7.8
FTSE All-Share	1.0	3.9	-1.9	11.3	27.4	50.3	8.4	8.5	7.6	13.4	9.4
FTSE Fledgling	4.8	10.3	1.8	24.5	71.7	147.9	19.8	19.9	4.1	7.2	7.1

* 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)	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
FTSE 100	-28.3	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9
FTSE 250	-38.2	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8
FTSE SmallCap	-43.9	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2
FTSE All-Share	-29.9	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1
FTSE Fledgling	-39.4	79.8	21.8	-12.6	19.8	39.0	8.8	15.4	18.2	26.4

FEATURES

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

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 total return methodologies, both real time intra-second 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	1.2	0.5	0.8	0.5	-4.0	-20.0	-20.0	-43.1
FTSE 250	1.9	0.7	1.2	0.6	-3.8	-15.7	-15.7	-47.0
FTSE SmallCap	2.9	1.4	1.7	0.6	-2.7	-12.4	-12.4	-48.9
FTSE All-Share	1.4	0.6	0.9	0.5	-3.3	-18.7	-18.7	-43.3
FTSE Fledgling	5.8	2.7	2.8	1.0	-1.8	-9.6	-9.6	-40.9

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

Drawdown - based on daily data

Top 5 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	150,560	7.77
Royal Dutch Shell A	Oil & Gas Producers	111,893	5.78
British American Tobacco	Tobacco	110,097	5.68
BP	Oil & Gas Producers	96,463	4.98
Royal Dutch Shell B	Oil & Gas Producers	93,479	4.83
Totals		562,492	29.04

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE 100			FTSE All-Share		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
0500	Oil & Gas	3	301,835	15.58	15	314,221	12.97
1300	Chemicals	2	12,247	0.63	9	18,353	0.76
1700	Basic Resources	9	163,884	8.46	21	173,098	7.14
2300	Construction & Materials	1	21,813	1.13	15	35,308	1.46
2700	Industrial Goods & Services	14	125,863	6.50	93	223,908	9.24
3300	Automobiles & Parts	1	7,248	0.37	2	7,677	0.32
3500	Food & Beverage	3	76,624	3.96	16	88,281	3.64
3700	Personal & Household Goods	9	257,592	13.30	25	273,257	11.28
4500	Health Care	6	171,274	8.84	22	189,803	7.83
5300	Retail	7	50,103	2.59	35	77,396	3.19
5500	Media	6	60,630	3.13	22	79,841	3.30
5700	Travel & Leisure	8	76,611	3.96	38	111,617	4.61
6500	Telecommunications	2	81,161	4.19	6	85,015	3.51
7500	Utilities	5	57,646	2.98	7	61,686	2.55
8300	Banks	5	265,351	13.70	12	276,903	11.43
8500	Insurance	8	118,119	6.10	18	133,922	5.53
8600	Real Estate	4	23,532	1.21	53	60,238	2.49
8700	Financial Services	6	48,014	2.48	214	185,146	7.64
9500	Technology	2	17,285	0.89	15	27,181	1.12
Totals		101	1,936,833	100.00	638	2,422,850	100.00

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

3 January 1984

Base Date

30 December 1983

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

Sterling and Euro

Review Dates

Quarterly in March, June, September, December

Historical Data

Available from January 1984

Index Characteristics

Attributes	FTSE 100
Number of constituents	101
Net MCap (GBPm)	1,936,833
Dividend Yield %	3.90
Constituent Sizes (Net MCap GBPm)	
Average	19,177
Largest	150,560
Smallest	1,800
Median	7,676
Weight of Largest Constituent (%)	7.77
Top 10 Holdings (% Index MCap)	44.40

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