

FTSE AIM Index Series

Data as at: 30 April 2018

The FTSE AIM Index Series was developed in conjunction with the London Stock Exchange in order to improve the transparency, liquidity and profile of the Alternative Investment Market (AIM), extending the range of available investment opportunities. The FTSE AIM Index Series comprises the following real-time indices:

- FTSE AIM UK 50 Index (largest 50 eligible UK companies*)
- FTSE AIM 100 Index (largest 100 eligible companies*)
- FTSE AIM All-Share Index (all AIM quoted companies which meet FTSE's eligibility criteria)

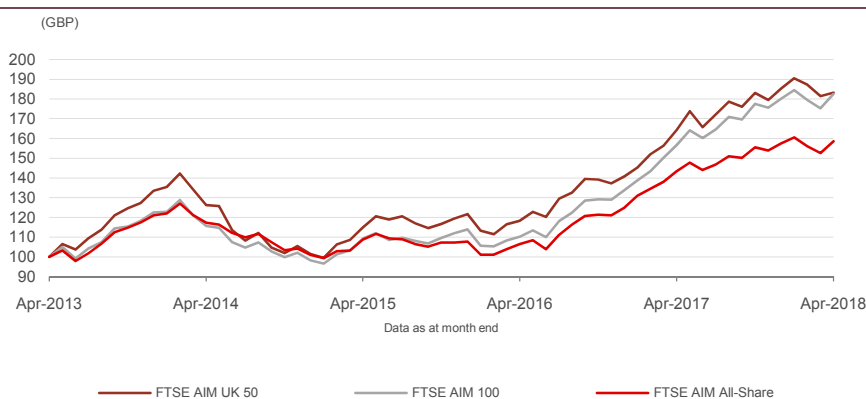
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

Plus the following end-of-day indices:

- FTSE AIM All-Share Supersector Indices

The FTSE AIM All-Share Supersector Indices are derived from the FTSE AIM All-Share Index and are based on the Industry Classification Benchmark (ICB). They provide investors with 19 indices with which to identify macroeconomic trading and investment opportunities and are designed to be suitable as the foundation for tradable products.

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 AIM UK 50	-3.9	0.1	-1.2	11.5	59.4	83.1	16.8	12.9	11.3	14.3	13.9
FTSE AIM 100	-1.0	2.9	1.4	16.6	67.2	82.6	18.7	12.8	10.0	12.1	12.1
FTSE AIM All-Share	-1.2	2.0	0.7	10.7	45.8	58.6	13.4	9.7	7.9	10.1	10.6

* 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

FEATURES

Coverage

All ordinary shares quoted on the Alternative Investment Market subject to eligibility criteria being met.

Objective

The indices are designed for the creation of structured products, ETFs and index tracking funds.

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

Index rules are freely available on the FTSE website.

Availability

The indices are calculated based on price and total return methodologies, both real time 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.

Year-on-Year Performance - Total Return

Index % (GBP)	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
FTSE AIM UK 50	-67.2	59.0	35.1	-20.6	14.1	44.8	-24.0	19.9	15.7	31.6
FTSE AIM 100	-63.4	60.9	47.5	-26.8	2.0	23.6	-19.9	15.9	17.5	34.6
FTSE AIM All-Share	-61.8	68.1	44.1	-25.2	2.9	21.3	-16.5	6.6	16.1	26.0

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	General Retailers	3,039	10.97
Fevertree Drinks	UK	Beverages	2,666	9.62
Abcam	UK	Pharmaceuticals & Biotechnology	1,275	4.60
Clinigen Group	UK	Pharmaceuticals & Biotechnology	995	3.59
Keywords Studios	UK	Support Services	971	3.51
Hurricane Energy	UK	Oil & Gas Producers	803	2.90
Smart Metering Systems	UK	Support Services	777	2.81
Dart Group	UK	Travel & Leisure	740	2.67
IQE	UK	Technology Hardware & Equipment	735	2.65
Purplebricks Group	UK	Real Estate Investment & Services	710	2.56
Totals			12,711	45.88

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	General Retailers	3,039	6.85
Fevertree Drinks	UK	Beverages	2,666	6.01
Burford Capital	Guernsey	Financial Services	2,617	5.89
Abcam	UK	Pharmaceuticals & Biotechnology	1,275	2.87
Plus500	Israel	Financial Services	1,260	2.84
boohoo.com	Jersey	General Retailers	1,184	2.67
Hutchison China Meditech	Cayman Islands	Pharmaceuticals & Biotechnology	1,178	2.65
Clinigen Group	UK	Pharmaceuticals & Biotechnology	995	2.24
Keywords Studios	UK	Support Services	971	2.19
Hurricane Energy	UK	Oil & Gas Producers	803	1.81
Totals			15,987	36.01

INFORMATION**Index Universe**

All classes of ordinary shares quoted on AIM

Index Launch

FTSE AIM All-Share Index - 1997

FTSE AIM UK 50 Index - 16 May 2005

FTSE AIM 100 Index - 16 May 2005

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real time and end of day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

March, June, September, December

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE AIM All-Share			FTSE AIM 100			FTSE AIM UK 50		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
0500	Oil & Gas	94	4,459	6.80	5	1,706	3.84	3	1,441	5.20
1300	Chemicals	13	879	1.34	1	665	1.50	1	665	2.40
1700	Basic Resources	110	3,389	5.17	4	1,122	2.53	1	421	1.52
2300	Construction & Materials	14	1,425	2.17	2	1,059	2.39	1	664	2.40
2700	Industrial Goods & Services	128	9,135	13.93	17	5,919	13.33	10	4,279	15.45
3300	Automobiles & Parts	3	34	0.05	-	-	-	-	-	-
3500	Food & Beverage	18	4,125	6.29	5	3,781	8.52	4	3,637	13.13
3700	Personal & Household Goods	31	2,933	4.47	7	2,173	4.90	4	1,156	4.17
4500	Health Care	75	7,752	11.82	10	5,476	12.34	5	3,525	12.72
5300	Retail	24	6,237	9.51	8	5,750	12.95	2	3,650	13.17
5500	Media	34	2,169	3.31	5	1,594	3.59	2	637	2.30
5700	Travel & Leisure	31	2,381	3.63	4	1,497	3.37	4	1,497	5.40
6500	Telecommunications	10	1,240	1.89	3	1,025	2.31	2	805	2.91
7500	Utilities	10	260	0.40	-	-	-	-	-	-
8500	Insurance	4	216	0.33	-	-	-	-	-	-
8600	Real Estate	21	2,228	3.40	3	1,474	3.32	2	1,375	4.96
8700	Financial Services	86	8,957	13.66	14	6,766	15.24	4	1,338	4.83
9500	Technology	111	7,758	11.83	13	4,382	9.87	6	2,616	9.44
Totals		817	65,575	100.00	101	44,389	100.00	51	27,705	100.00

Country Breakdown

Country	FTSE AIM All-Share			FTSE AIM 100		
	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	20	717	1.09	-	-	-
Bermuda	7	806	1.23	2	624	1.41
British Virgin Islands	20	314	0.48	-	-	-
Canada	9	390	0.59	-	-	-
Cayman Islands	11	1,569	2.39	1	1,178	2.65
Cyprus	4	112	0.17	1	92	0.21
Falkland Islands (malvinas)	1	7	0.01	-	-	-
Finland	1	73	0.11	1	73	0.16
Gibraltar	3	11	0.02	-	-	-
Guernsey	22	3,655	5.57	4	3,073	6.92
Hong Kong	1	5	0.01	-	-	-
Ireland	15	549	0.84	3	428	0.96
Isle Of Man	19	757	1.15	2	484	1.09
Israel	8	1,516	2.31	2	1,460	3.29
Jersey	24	3,153	4.81	5	2,661	6.00
Luxembourg	1	3	0.01	-	-	-
Singapore	1	24	0.04	-	-	-
UK	641	51,388	78.36	80	34,316	77.31
USA	8	503	0.77	-	-	-
Zambia	1	23	0.04	-	-	-
Totals	817	65,575	100.00	101	44,389	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	817	101	51
Net MCap (GBPm)	65,575	44,389	27,705
Dividend Yield %	1.28	1.20	1.12
Constituent Sizes (Net MCap GBPm)			
Average	80	439	543
Largest	3,039	3,039	3,039
Smallest	0	42	122
Median	20	302	379
Weight of Largest Constituent (%)	4.63	6.85	10.97
Top 10 Holdings (% Index MCap)	24.38	36.01	45.88

© 2017 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE TMX Global Debt Capital Markets Inc. and FTSE TMX Global Debt Capital Markets Limited (together, "FTSE TMX") and (4) MTSNext Limited ("MTSNext"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE TMX and MTS Next Limited. "FTSE®", "Russell®", "FTSE Russell®", "MTSNext®", "FTSE TMX®", "FTSE4Good®" and "ICB®" and all other trademarks and service marks used herein (whether registered or unregistered) are trade marks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, or FTSE TMX.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE AIM Index Series or the fitness or suitability of the FTSE AIM Index Series for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group index data and the use of their data to create financial products require a licence from FTSE, Russell, FTSE TMX, MTSNext and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 3581 2764

Sydney +61 (0) 2 8823 3521