

FTSE AIM Index Series

Data as at: 29 December 2017

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)

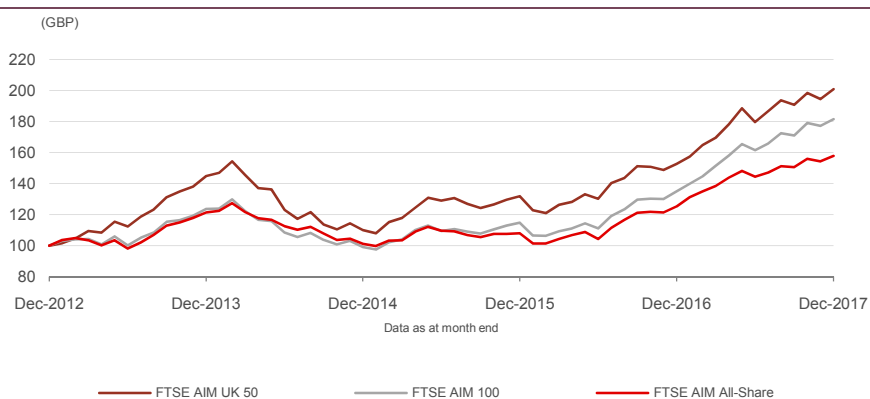
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

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	5.3	11.8	31.6	31.6	82.6	100.9	22.2	15.0	9.4	14.3	13.8
FTSE AIM 100	6.2	12.3	34.6	34.6	83.3	81.6	22.4	12.7	7.8	11.7	12.0
FTSE AIM All-Share	4.9	9.3	26.0	26.0	55.9	57.9	16.0	9.6	6.0	9.7	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	3,491	12.96
Fevertree Drinks	UK	Beverages	2,140	7.95
Clinigen Group	UK	Pharmaceuticals & Biotechnology	1,167	4.33
Abcam	UK	Pharmaceuticals & Biotechnology	1,101	4.09
IQE	UK	Technology Hardware & Equipment	870	3.23
Keywords Studios	UK	Support Services	855	3.17
Purplebricks Group	UK	Real Estate Investment & Services	854	3.17
James Halstead	UK	Construction & Materials	774	2.88
Conviviality	UK	Food & Drug Retailers	680	2.53
Advanced Medical Solutions Grp	UK	Health Care Equipment & Services	669	2.48
Totals			12,602	46.78

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	General Retailers	3,491	8.17
Fevertree Drinks	UK	Beverages	2,140	5.01
Burford Capital	Guernsey	Financial Services	2,093	4.90
Hutchison China Meditech	Cayman Islands	Pharmaceuticals & Biotechnology	1,374	3.22
boohoo.com	Jersey	General Retailers	1,217	2.85
Clinigen Group	UK	Pharmaceuticals & Biotechnology	1,167	2.73
Abcam	UK	Pharmaceuticals & Biotechnology	1,101	2.58
IQE	UK	Technology Hardware & Equipment	870	2.04
Keywords Studios	UK	Support Services	855	2.00
Purplebricks Group	UK	Real Estate Investment & Services	854	2.00
Totals			15,163	35.49

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	96	4,208	6.57	6	1,607	3.76	3	1,250	4.64
1300	Chemicals	14	881	1.38	1	668	1.56	1	668	2.48
1700	Basic Resources	114	3,403	5.31	3	1,043	2.44	1	238	0.88
2300	Construction & Materials	14	1,536	2.40	2	1,179	2.76	1	774	2.88
2700	Industrial Goods & Services	130	8,656	13.51	17	5,570	13.04	10	3,824	14.19
3300	Automobiles & Parts	3	42	0.07	-	-	-	-	-	-
3500	Food & Beverage	18	3,594	5.61	5	3,264	7.64	4	3,126	11.60
3700	Personal & Household Goods	30	2,660	4.15	6	1,861	4.36	4	1,228	4.56
4500	Health Care	74	8,198	12.80	11	5,866	13.73	4	3,200	11.88
5300	Retail	24	7,401	11.55	8	6,813	15.94	3	4,809	17.85
5500	Media	33	2,132	3.33	5	1,511	3.54	2	606	2.25
5700	Travel & Leisure	29	2,037	3.18	4	1,241	2.90	4	1,241	4.61
6500	Telecommunications	10	1,022	1.60	3	861	2.01	2	644	2.39
7500	Utilities	10	226	0.35	-	-	-	-	-	-
8500	Insurance	4	221	0.35	-	-	-	-	-	-
8600	Real Estate	24	2,637	4.12	3	1,578	3.69	2	1,471	5.46
8700	Financial Services	90	7,783	12.15	13	5,520	12.92	4	1,279	4.75
9500	Technology	112	7,428	11.59	14	4,144	9.70	6	2,581	9.58
Totals		829	64,066	100.00	101	42,728	100.00	51	26,938	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	694	1.08	-	-	-
Bermuda	7	695	1.08	1	336	0.79
British Virgin Islands	22	343	0.54	-	-	-
Canada	10	438	0.68	1	93	0.22
Cayman Islands	12	1,764	2.75	1	1,374	3.22
Cyprus	4	71	0.11	-	-	-
Falkland Islands (malvinas)	1	5	0.01	-	-	-
Finland	1	71	0.11	1	71	0.17
Germany	1	113	0.18	-	-	-
Gibraltar	3	11	0.02	-	-	-
Guernsey	23	3,130	4.89	4	2,522	5.90
Hong Kong	1	6	0.01	-	-	-
Ireland	15	497	0.78	3	385	0.90
Isle Of Man	19	748	1.17	2	496	1.16
Israel	8	1,084	1.69	2	1,020	2.39
Jersey	26	3,357	5.24	5	2,585	6.05
Luxembourg	2	7	0.01	-	-	-
Netherlands	1	0	0.00	-	-	-
Singapore	1	24	0.04	-	-	-
UK	644	50,675	79.10	81	33,846	79.21
USA	7	304	0.47	-	-	-
Zambia	1	28	0.04	-	-	-
Totals	829	64,066	100.00	101	42,728	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	829	101	51
Net MCap (GBPm)	64,066	42,728	26,938
Dividend Yield %	1.32	1.25	1.15
Constituent Sizes (Net MCap GBPm)			
Average	77	423	528
Largest	3,491	3,491	3,491
Smallest	0	39	144
Median	20	280	342
Weight of Largest Constituent (%)	5.45	8.17	12.96
Top 10 Holdings (% Index MCap)	23.67	35.49	46.78

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