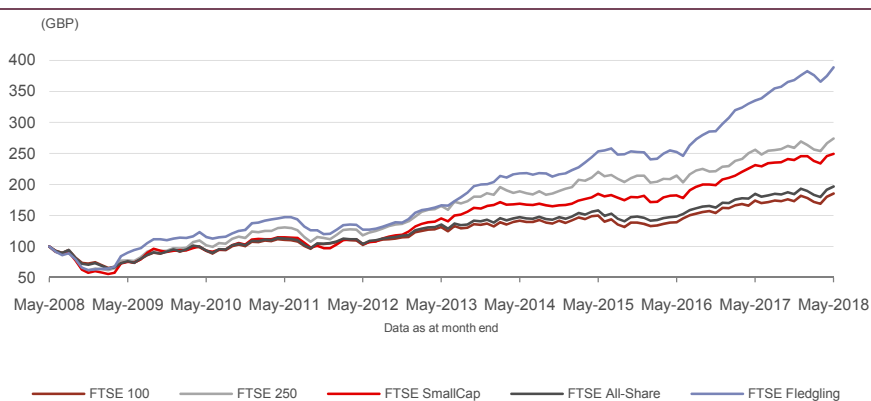


FTSE 100 Index

Data as at: 31 May 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	7.6	7.0	1.9	6.3	23.8	41.1	7.4	7.1	10.0	14.2	10.6
FTSE 250	7.0	5.9	1.8	7.2	24.5	65.9	7.6	10.7	9.4	13.2	10.0
FTSE SmallCap	4.9	4.3	1.6	7.9	34.9	71.5	10.5	11.4	7.2	9.6	8.1
FTSE All-Share	7.4	6.7	1.9	6.5	24.3	45.4	7.5	7.8	9.4	13.4	10.0
FTSE Fledgling	3.3	5.6	3.4	15.9	53.5	133.8	15.4	18.5	5.3	7.5	7.6

* 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

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	0.6	0.5	0.7	0.5	-10.5	-19.0	-20.0	-40.2
FTSE 250	0.7	0.6	1.1	0.6	-8.1	-15.7	-15.7	-44.4
FTSE SmallCap	1.1	1.1	1.4	0.6	-7.6	-12.4	-12.4	-47.0
FTSE All-Share	0.7	0.6	0.8	0.5	-9.9	-18.1	-18.7	-40.4
FTSE Fledgling	2.9	2.0	2.4	1.0	-6.4	-9.6	-9.6	-39.9

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	144,447	7.30
Royal Dutch Shell A	Oil & Gas Producers	119,833	6.06
BP	Oil & Gas Producers	110,939	5.61
Royal Dutch Shell B	Oil & Gas Producers	100,258	5.07
British American Tobacco	Tobacco	88,393	4.47
Totals		563,870	28.50

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	331,030	16.73	15	345,285	13.98
1300	Chemicals	2	12,573	0.64	9	19,678	0.80
1700	Basic Resources	9	168,081	8.50	21	176,470	7.15
2300	Construction & Materials	2	34,401	1.74	15	43,964	1.78
2700	Industrial Goods & Services	15	139,684	7.06	92	235,393	9.53
3300	Automobiles & Parts	-	-	-	1	419	0.02
3500	Food & Beverage	3	81,135	4.10	17	93,294	3.78
3700	Personal & Household Goods	9	232,147	11.73	24	247,332	10.02
4500	Health Care	6	196,429	9.93	22	216,965	8.79
5300	Retail	7	57,942	2.93	34	83,879	3.40
5500	Media	6	65,852	3.33	22	86,448	3.50
5700	Travel & Leisure	8	81,329	4.11	37	118,148	4.78
6500	Telecommunications	2	68,205	3.45	6	71,725	2.90
7500	Utilities	5	60,293	3.05	8	65,129	2.64
8300	Banks	5	252,133	12.74	11	261,780	10.60
8500	Insurance	8	116,147	5.87	19	132,856	5.38
8600	Real Estate	3	19,804	1.00	53	61,021	2.47
8700	Financial Services	6	48,272	2.44	215	186,155	7.54
9500	Technology	2	12,855	0.65	15	23,493	0.95
Totals		101	1,978,312	100.00	636	2,469,436	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)	1,978,312
Dividend Yield %	3.85
Constituent Sizes (Net MCap GBPm)	
Average	19,587
Largest	144,447
Smallest	2,387
Median	8,474
Weight of Largest Constituent (%)	7.30
Top 10 Holdings (% Index MCap)	44.18

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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 4563 6346

Sydney +61 (0) 2 8823 3521