

FTSE AIM Index Series

Data as at: 31 January 2019

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)

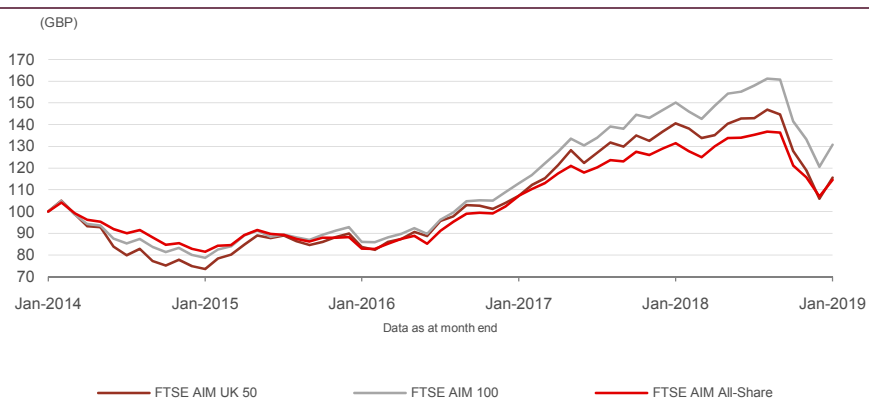
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

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	-9.5	-19.1	9.2	-17.7	38.3	15.6	11.4	2.9	16.7	15.8	16.2
FTSE AIM 100	-7.5	-17.2	8.5	-12.9	52.1	30.8	15.0	5.5	14.9	13.8	14.4
FTSE AIM All-Share	-5.5	-15.4	7.1	-12.9	38.2	14.5	11.4	2.8	12.0	11.5	12.3

* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE AIM UK 50	59.0	35.1	-20.6	14.1	44.8	-24.0	19.9	15.7	31.6	-22.5
FTSE AIM 100	60.9	47.5	-26.8	2.0	23.6	-19.9	15.9	17.5	34.6	-17.8
FTSE AIM All-Share	68.1	44.1	-25.2	2.9	21.3	-16.5	6.6	16.1	26.0	-17.1

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Fevertree Drinks	UK	Beverages	2,619	10.34
ASOS	UK	General Retailers	1,855	7.32
Abcam	UK	Pharmaceuticals & Biotechnology	1,394	5.50
Clinigen Group	UK	Pharmaceuticals & Biotechnology	979	3.87
Secure Income REIT	UK	Real Estate Investment Trusts	952	3.76
Hurricane Energy	UK	Oil & Gas Producers	937	3.70
James Halstead	UK	Construction & Materials	793	3.13
Dart Group	UK	Travel & Leisure	687	2.71
Blue Prism Group	UK	Software & Computer Services	675	2.66
Keywords Studios	UK	Support Services	660	2.60
Totals			11,549	45.61

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Burford Capital	Guernsey	Financial Services	3,680	9.01
Fevertree Drinks	UK	Beverages	2,619	6.41
ASOS	UK	General Retailers	1,855	4.54
Abcam	UK	Pharmaceuticals & Biotechnology	1,394	3.41
boohoo group plc	Jersey	General Retailers	1,215	2.97
Clinigen Group	UK	Pharmaceuticals & Biotechnology	979	2.40
Secure Income REIT	UK	Real Estate Investment Trusts	952	2.33
Hurricane Energy	UK	Oil & Gas Producers	937	2.29
Hutchison China Meditech	Cayman Islands	Pharmaceuticals & Biotechnology	830	2.03
James Halstead	UK	Construction & Materials	793	1.94
Totals			15,253	37.34

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	92	4,614	7.68	5	2,218	5.43	4	2,073	8.19
1300	Chemicals	12	738	1.23	1	525	1.29	1	525	2.07
1700	Basic Resources	102	3,064	5.10	4	1,164	2.85	1	392	1.55
2300	Construction & Materials	14	1,547	2.57	2	1,161	2.84	1	793	3.13
2700	Industrial Goods & Services	127	8,028	13.36	19	5,165	12.64	9	3,420	13.50
3300	Automobiles & Parts	3	26	0.04	-	-	-	-	-	-
3500	Food & Beverage	14	3,903	6.50	5	3,671	8.99	4	3,556	14.04
3700	Personal & Household Goods	28	2,563	4.27	9	2,078	5.09	3	885	3.50
4500	Health Care	75	7,180	11.95	9	5,153	12.61	5	3,622	14.30
5300	Retail	23	4,562	7.59	6	4,041	9.89	3	2,298	9.08
5500	Media	33	1,870	3.11	6	1,519	3.72	2	609	2.41
5700	Travel & Leisure	29	1,813	3.02	3	1,165	2.85	3	1,165	4.60
6500	Telecommunications	7	771	1.28	1	435	1.06	1	435	1.72
7500	Utilities	10	241	0.40	-	-	-	-	-	-
8300	Banks	1	4	0.01	-	-	-	-	-	-
8500	Insurance	4	227	0.38	-	-	-	-	-	-
8600	Real Estate	20	2,164	3.60	3	1,436	3.51	2	1,322	5.22
8700	Financial Services	86	9,098	15.14	14	6,755	16.54	5	1,546	6.11
9500	Technology	111	7,680	12.78	14	4,365	10.69	7	2,683	10.60
Totals		791	60,095	100.00	101	40,851	100.00	51	25,324	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	17	416	0.69	-	-	-
Belize	1	4	0.01	-	-	-
Bermuda	8	760	1.26	1	389	0.95
British Virgin Islands	19	255	0.42	-	-	-
Canada	9	415	0.69	-	-	-
Cayman Islands	7	989	1.65	1	830	2.03
Cyprus	3	95	0.16	1	87	0.21
Falkland Islands (malvinas)	1	5	0.01	-	-	-
Finland	1	6	0.01	-	-	-
Gibraltar	3	7	0.01	-	-	-
Guernsey	20	4,886	8.13	5	4,450	10.89
Hong Kong	1	6	0.01	-	-	-
Ireland	16	842	1.40	2	609	1.49
Isle Of Man	17	603	1.00	1	268	0.66
Israel	7	164	0.27	1	116	0.28
Jersey	22	2,818	4.69	4	2,147	5.26
Luxembourg	1	7	0.01	-	-	-
Singapore	1	30	0.05	-	-	-
UK	633	47,389	78.86	83	31,622	77.41
USA	3	374	0.62	2	332	0.81
Zambia	1	24	0.04	-	-	-
Totals	791	60,095	100.00	101	40,851	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	791	101	51
Net MCap (GBPm)	60,095	40,851	25,324
Dividend Yield %	1.55	1.42	1.53
Constituent Sizes (Net MCap GBPm)			
Average	76	404	497
Largest	3,680	3,680	2,619
Smallest	0	45	91
Median	18	263	364
Weight of Largest Constituent (%)	6.12	9.01	10.34
Top 10 Holdings (% Index MCap)	25.38	37.34	45.61

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