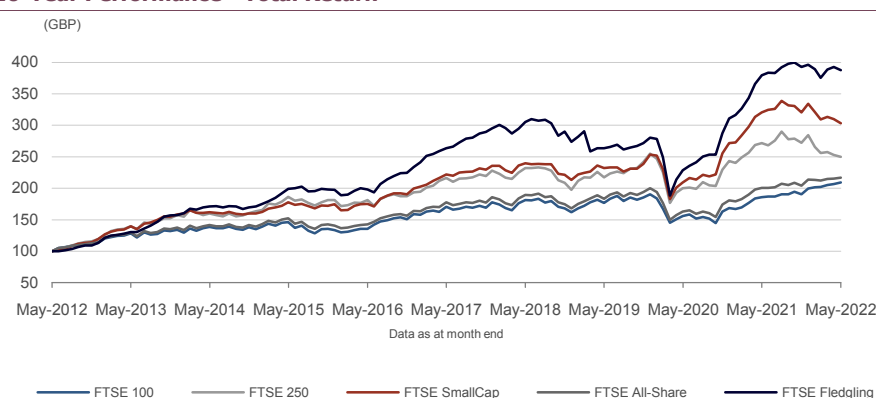


# FTSE 100 Index

Data as at: 31 May 2022

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	3.3	9.8	4.8	12.4	18.4	22.7	5.8	4.2	14.9	19.5	13.3
FTSE 250	-2.3	-8.2	-12.1	-7.9	15.1	15.5	4.8	2.9	16.4	25.8	17.4
FTSE SmallCap	-1.9	-5.4	-9.2	-5.3	30.7	36.7	9.3	6.5	12.6	22.8	16.5
FTSE All-Share	2.3	6.2	1.5	8.3	18.4	22.2	5.8	4.1	14.7	20.1	13.7
FTSE Fledgling	3.3	-1.3	-2.1	2.1	47.0	47.1	13.7	8.0	9.3	20.1	19.1

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE 100	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4
FTSE 250	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9
FTSE SmallCap	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0
FTSE All-Share	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3
FTSE Fledgling	19.8	39.0	8.8	15.4	18.2	26.4	-7.3	2.3	11.0	27.3

## 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 Methodologies are freely available on the FTSE Russell 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 (ICB)

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	0.8	0.3	0.3	0.6	-8.9	-34.2	-34.2	-34.2
FTSE 250	-0.5	0.1	0.2	0.7	-20.3	-41.7	-41.7	-41.7
FTSE SmallCap	-0.4	0.4	0.4	0.9	-16.3	-39.8	-39.8	-39.8
FTSE All-Share	0.5	0.3	0.3	0.7	-9.8	-35.3	-35.3	-35.3
FTSE Fledgling	0.2	0.7	0.4	1.0	-10.0	-39.6	-44.7	-44.7

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 %
Shell Plc	Oil Gas and Coal	181,455	9.12
AstraZeneca	Pharmaceuticals and Biotechnology	161,696	8.13
HSBC Hldgs	Banks	108,843	5.47
Unilever	Personal Care Drug and Grocery Stores	97,619	4.91
GSK	Pharmaceuticals and Biotechnology	85,591	4.30
<b>Totals</b>		<b>635,205</b>	<b>31.92</b>

## 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 %
1010	Technology	4	17,597	0.88	22	31,482	1.30
1510	Telecommunications	3	49,795	2.50	6	53,170	2.20
2010	Health Care	5	265,321	13.33	13	275,497	11.38
3010	Banks	5	196,461	9.87	12	204,605	8.45
3020	Financial Services	10	82,279	4.13	232	245,802	10.15
3030	Insurance	5	65,639	3.30	13	81,013	3.35
3510	Real Estate	4	28,634	1.44	52	74,691	3.08
4010	Automobiles and Parts	-	-	-	2	1,069	0.04
4020	Consumer Products and Services	6	59,522	2.99	24	74,934	3.09
4030	Media	5	68,942	3.46	11	72,949	3.01
4040	Retailers	5	24,191	1.22	22	37,724	1.56
4050	Travel and Leisure	5	44,857	2.25	32	69,418	2.87
4510	Food Beverage and Tobacco	5	190,514	9.57	17	201,436	8.32
4520	Personal Care Drug and Grocery Stores	5	164,462	8.26	8	167,156	6.90
5010	Construction and Materials	1	25,309	1.27	15	34,390	1.42
5020	Industrial Goods and Services	18	166,921	8.39	73	224,126	9.26
5510	Basic Resources	6	187,988	9.45	15	192,830	7.96
5520	Chemicals	1	9,297	0.47	7	17,726	0.73
6010	Energy	3	266,495	13.39	14	273,901	11.31
6510	Utilities	4	75,674	3.80	10	87,246	3.60
<b>Totals</b>		<b>100</b>	<b>1,989,897</b>	<b>100.00</b>	<b>600</b>	<b>2,421,163</b>	<b>100.00</b>

## 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	100
Net MCap (GBPm)	1,989,897
Dividend Yield %	3.41
Constituent Sizes (Net MCap GBPm)	
Average	19,899
Largest	181,455
Smallest	1,426
Median	7,370
Weight of Largest Constituent (%)	9.12
Top 10 Holdings (% Index MCap)	50.93

© 2022 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 Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) The Yield Book Inc ("YB") and (7) Beyond Ratings S. A. S. ("BR"). All rights reserved. FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks 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, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. 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 accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

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.

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 data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto: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 6441 1430

Sydney +61 (0) 2 8823 3521