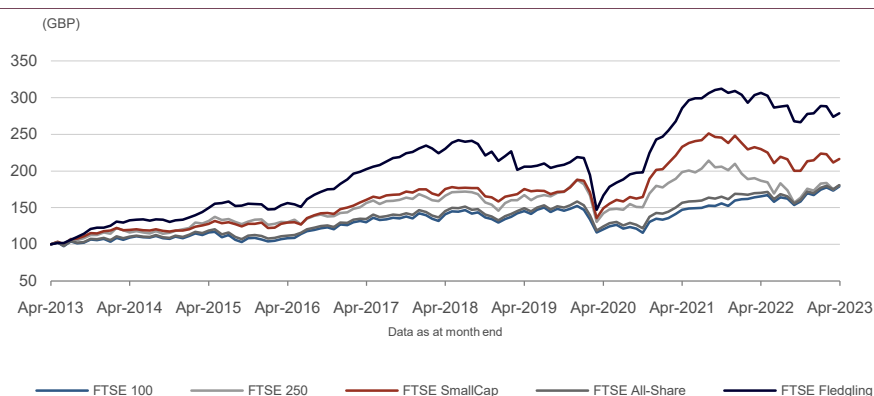


# FTSE 100 Index

Data as at: 28 April 2023

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	2.6	13.0	7.1	8.2	48.4	26.9	14.1	4.9	14.4	13.4	13.8
FTSE 250	-1.2	10.2	4.2	-3.3	26.9	8.7	8.3	1.7	18.6	16.2	19.3
FTSE SmallCap	-3.3	8.2	0.9	-5.9	45.0	23.5	13.2	4.3	12.2	12.4	17.5
FTSE All-Share	1.9	12.5	6.5	6.0	45.2	24.1	13.2	4.4	14.3	13.3	14.5
FTSE Fledgling	-3.5	4.5	0.0	-9.1	67.0	21.1	18.6	3.9	7.0	10.3	19.8

\* 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)	2013	2014	2015	2016	2017	2018	2019	2020	2021	2022
FTSE 100	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7
FTSE 250	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4
FTSE SmallCap	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0	-13.6
FTSE All-Share	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3
FTSE Fledgling	39.0	8.8	15.4	18.2	26.4	-7.3	2.3	11.0	27.3	-9.9

## 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	0.6	0.9	0.4	0.5	-9.3	-12.9	-34.2	-34.2
FTSE 250	-0.2	0.4	0.1	0.4	-18.6	-29.5	-41.7	-41.7
FTSE SmallCap	-0.5	1.0	0.2	0.6	-15.7	-23.2	-39.8	-39.8
FTSE All-Share	0.5	0.9	0.3	0.5	-10.6	-11.2	-35.3	-35.3
FTSE Fledgling	-1.3	1.8	0.2	0.7	-14.6	-17.0	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	173,419	8.59
Shell	Oil Gas and Coal	170,619	8.45
HSBC Hldgs	Banks	115,434	5.72
Unilever	Personal Care Drug and Grocery Stores	111,345	5.52
BP	Oil Gas and Coal	94,497	4.68
<b>Totals</b>		<b>665,313</b>	<b>32.95</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	2	14,061	0.70	18	25,612	1.07
1510	Telecommunications	3	34,943	1.73	6	38,067	1.58
2010	Health Care	5	263,508	13.05	14	277,936	11.56
3010	Banks	5	202,071	10.01	12	210,611	8.76
3020	Financial Services	10	89,588	4.44	230	242,218	10.07
3030	Insurance	7	77,765	3.85	12	83,138	3.46
3510	Real Estate	5	26,448	1.31	54	61,650	2.56
4010	Automobiles and Parts	-	-	-	3	2,726	0.11
4020	Consumer Products and Services	6	64,900	3.21	19	79,748	3.32
4030	Media	4	77,005	3.81	11	83,656	3.48
4040	Retailers	5	22,794	1.13	22	38,485	1.60
4050	Travel and Leisure	5	58,173	2.88	29	78,025	3.24
4510	Food Beverage and Tobacco	5	175,678	8.70	15	186,125	7.74
4520	Personal Care Drug and Grocery Stores	5	185,441	9.19	7	188,725	7.85
5010	Construction and Materials	1	28,840	1.43	15	37,186	1.55
5020	Industrial Goods and Services	17	182,745	9.05	69	235,655	9.80
5510	Basic Resources	6	153,623	7.61	14	157,205	6.54
5520	Chemicals	2	13,262	0.66	7	16,870	0.70
6010	Energy	2	265,116	13.13	14	273,000	11.35
6510	Utilities	5	82,903	4.11	8	88,136	3.67
<b>Totals</b>		<b>100</b>	<b>2,018,864</b>	<b>100.00</b>	<b>579</b>	<b>2,404,771</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)	2,018,864
Dividend Yield %	3.54
Constituent Sizes (Net MCap GBPm)	
Average	20,189
Largest	173,419
Smallest	1,000
Median	8,240
Weight of Largest Constituent (%)	8.59
Top 10 Holdings (% Index MCap)	48.68

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