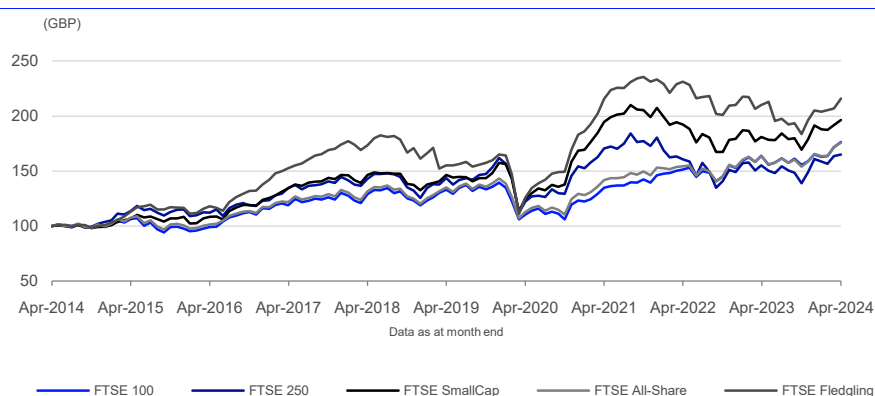


FTSE 100 Index

Data as at: 30 April 2024

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 | 8.2 | 13.5 | 6.8 | 7.7 | 30.8 | 32.4 | 9.4 | 5.8 | 10.5 | 11.5 | 13.9 |
| FTSE 250 | 4.1 | 18.8 | 2.5 | 6.3 | -3.2 | 15.0 | -1.1 | 2.8 | 14.1 | 15.3 | 19.5 |
| FTSE SmallCap | 4.5 | 15.9 | 2.7 | 8.5 | 0.9 | 34.0 | 0.3 | 6.0 | 8.9 | 11.1 | 17.8 |
| FTSE All-Share | 7.5 | 14.2 | 6.1 | 7.5 | 23.9 | 30.1 | 7.4 | 5.4 | 10.5 | 11.6 | 14.5 |
| FTSE Fledgling | 5.7 | 17.5 | 5.2 | 2.7 | 0.1 | 39.1 | 0.0 | 6.8 | 7.2 | 9.6 | 19.3 |

* 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

Year-on-Year Performance - Total Return

| Index % (GBP) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|----------------|------|------|------|------|-------|------|-------|------|-------|------|
| FTSE 100 | 0.7 | -1.3 | 19.1 | 11.9 | -8.7 | 17.3 | -11.5 | 18.4 | 4.7 | 7.9 |
| FTSE 250 | 3.7 | 11.2 | 6.7 | 17.8 | -13.3 | 28.9 | -4.6 | 16.9 | -17.4 | 8.0 |
| FTSE SmallCap | 0.9 | 9.2 | 14.3 | 18.2 | -9.5 | 18.8 | 7.1 | 23.0 | -13.6 | 6.7 |
| FTSE All-Share | 1.2 | 1.0 | 16.8 | 13.1 | -9.5 | 19.2 | -9.8 | 18.3 | 0.3 | 7.9 |
| FTSE Fledgling | 8.8 | 15.4 | 18.2 | 26.4 | -7.3 | 2.3 | 11.0 | 27.3 | -9.9 | -2.5 |

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 | 0.7 | 0.7 | 0.4 | 0.5 | -7.1 | -9.3 | -34.2 | -34.2 |
| FTSE 250 | 0.4 | -0.1 | 0.1 | 0.3 | -12.3 | -29.5 | -41.7 | -41.7 |
| FTSE SmallCap | 1.0 | 0.0 | 0.3 | 0.5 | -9.0 | -23.2 | -39.8 | -39.8 |
| FTSE All-Share | 0.7 | 0.6 | 0.4 | 0.5 | -6.9 | -11.1 | -35.3 | -35.3 |
| FTSE Fledgling | 0.4 | 0.0 | 0.4 | 0.5 | -15.0 | -23.5 | -39.6 | -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 | Oil Gas and Coal | 185,955 | 9.14 |
| AstraZeneca | Pharmaceuticals and Biotechnology | 178,128 | 8.76 |
| HSBC Hldgs | Banks | 132,874 | 6.53 |
| Unilever | Personal Care Drug and Grocery Stores | 102,672 | 5.05 |
| BP | Oil Gas and Coal | 86,754 | 4.27 |
| Totals | | 686,382 | 33.75 |

ICB Supersector Breakdown

| | | FTSE 100 | | | FTSE All-Share | | |
|----------|---------------------------------------|-------------|-----------------|--------|----------------|-----------------|--------|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (GBPm) | Wgt % | No. of Cons | Net MCap (GBPm) | Wgt % |
| 1010 | Technology | 2 | 18,118 | 0.89 | 16 | 31,545 | 1.31 |
| 1510 | Telecommunications | 3 | 22,435 | 1.10 | 6 | 25,502 | 1.06 |
| 2010 | Health Care | 6 | 283,494 | 13.94 | 11 | 287,912 | 11.96 |
| 3010 | Banks | 5 | 227,705 | 11.20 | 12 | 237,806 | 9.88 |
| 3020 | Financial Services | 9 | 107,004 | 5.26 | 229 | 262,311 | 10.90 |
| 3030 | Insurance | 6 | 62,305 | 3.06 | 12 | 72,162 | 3.00 |
| 3510 | Real Estate | 4 | 23,396 | 1.15 | 50 | 59,546 | 2.47 |
| 4010 | Automobiles and Parts | - | - | - | 3 | 1,979 | 0.08 |
| 4020 | Consumer Products and Services | 6 | 60,375 | 2.97 | 17 | 75,045 | 3.12 |
| 4030 | Media | 4 | 88,573 | 4.36 | 10 | 94,426 | 3.92 |
| 4040 | Retailers | 6 | 29,236 | 1.44 | 20 | 36,363 | 1.51 |
| 4050 | Travel and Leisure | 6 | 60,449 | 2.97 | 26 | 76,007 | 3.16 |
| 4510 | Food Beverage and Tobacco | 5 | 138,629 | 6.82 | 15 | 149,621 | 6.22 |
| 4520 | Personal Care Drug and Grocery Stores | 6 | 166,990 | 8.21 | 9 | 170,150 | 7.07 |
| 5010 | Construction and Materials | - | - | - | 15 | 10,332 | 0.43 |
| 5020 | Industrial Goods and Services | 19 | 231,399 | 11.38 | 68 | 277,606 | 11.54 |
| 5510 | Basic Resources | 5 | 156,701 | 7.71 | 14 | 163,994 | 6.81 |
| 5520 | Chemicals | 1 | 6,423 | 0.32 | 7 | 12,768 | 0.53 |
| 6010 | Energy | 2 | 272,709 | 13.41 | 15 | 279,523 | 11.62 |
| 6510 | Utilities | 5 | 77,594 | 3.82 | 8 | 81,930 | 3.40 |
| Totals | | 100 | 2,033,536 | 100.00 | 563 | 2,406,526 | 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 | 100 |
| Net MCap (GBPm) | 2,033,536 |
| Dividend Yield % | 3.72 |
| Constituent Sizes (Net MCap GBPm) | |
| Average | 20,335 |
| Largest | 185,955 |
| Smallest | 1,008 |
| Median | 7,806 |
| Weight of Largest Constituent (%) | 9.14 |
| Top 10 Holdings (% Index MCap) | 48.87 |

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