

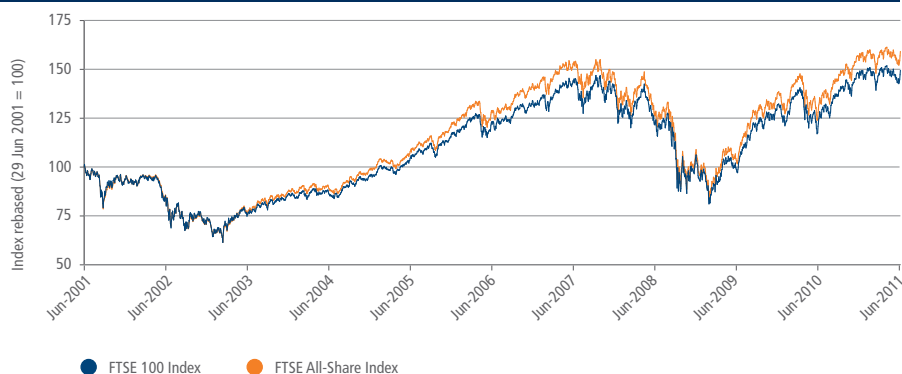
# FTSE 100 INDEX

The FTSE 100 is a market-capitalisation weighted index representing the performance of the 100 largest UK listed blue chip companies, which pass screening for size and liquidity. The index represents approximately 84.35% of the UK's market capitalisation and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds. The FTSE 100 Index also accounts for 8.02% of the world's equity market capitalisation (based on the FTSE All-World Index as at 30 June 2011). FTSE 100 constituents are all traded on the London Stock Exchange's SETS trading system.

## FEATURES

- The index is designed for the creation of derivatives, index tracking funds, ETFs and performance benchmarks
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return versions are available for this index
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

## FTSE 100 INDEX 10-YEAR PERFORMANCE (GBP TOTAL RETURN)



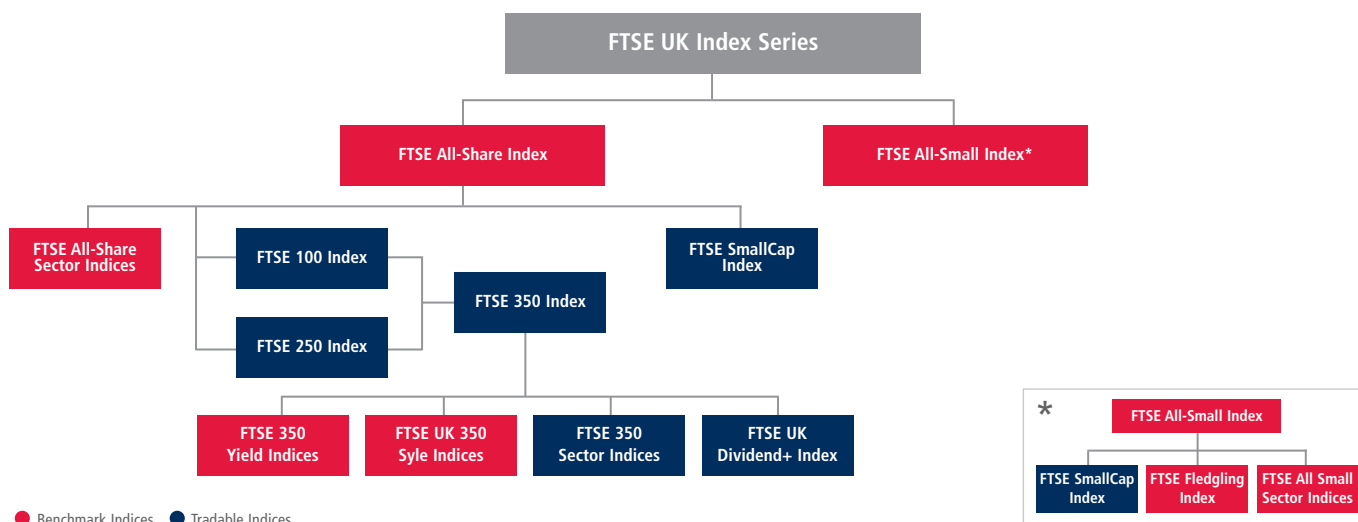
Source: FTSE Group, data as at 30 Jun, 2011

## FTSE 100 INDEX TOP 10 CONSTITUENTS

Constituent	ICB Code	ICB Sector	Net Mkt Cap (GBPm)	Weight (%)	
				FTSE 100 Index	FTSE All-Share Index
HSBC Hldgs	8350	Banks	110,182	7.11	6.00
BP	0530	Oil & Gas Producers	86,422	5.58	4.71
Vodafone Group	6570	Mobile Telecommunications	84,755	5.47	4.62
Royal Dutch Shell A	0530	Oil & Gas Producers	79,739	5.15	4.34
GlaxoSmithKline	4570	Pharmaceuticals & Biotechnology	69,197	4.47	3.77
Rio Tinto	1770	Mining	67,388	4.35	3.67
Royal Dutch Shell B	0530	Oil & Gas Producers	60,423	3.90	3.29
British American Tobacco	3780	Tobacco	54,525	3.52	2.97
BHP Billiton	1770	Mining	52,432	3.39	2.86
BG Group	0530	Oil & Gas Producers	47,641	3.08	2.59
<b>Totals</b>			<b>712,703</b>	<b>46.02</b>	<b>38.82</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FAMILY TREE



● Benchmark Indices ● Tradable Indices

## FTSE 100 INDEX ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	FTSE 100 Index			FTSE All-Share Index		
		No of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)	No of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)
0001	Oil & Gas	10	303,193	19.58	26	313,045	17.05
1000	Basic Materials	13	224,530	14.50	35	243,302	13.25
2000	Industrials	13	71,934	4.64	113	138,941	7.57
3000	Consumer Goods	10	202,912	13.10	36	215,923	11.76
4000	Health Care	4	129,235	8.34	14	133,410	7.27
5000	Consumer Services	16	129,843	8.38	91	176,007	9.59
6000	Telecommunications	3	102,904	6.64	9	107,412	5.85
7000	Utilities	6	63,517	4.10	9	69,473	3.78
8000	Financials	24	304,799	19.68	263	406,413	22.14
9000	Technology	3	15,829	1.02	31	32,049	1.75
<b>Totals</b>		<b>102</b>	<b>1,548,695</b>	<b>100.00</b>	<b>627</b>	<b>1,835,975</b>	<b>100.00</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FTSE 100 INDEX 10-YEAR PERFORMANCE DATA

		FTSE 100 Index		FTSE 250 Index		FTSE 350 Index		FTSE SmallCap Index		FTSE All-Share Index	
		PI	TR	PI	TR	PI	TR	PI	TR	PI	TR
Returns (%)	1 Month	-0.7	-0.4	-1.1	-0.8	-0.8	-0.5	-0.6	-0.2	-0.8	-0.5
	3 Months	0.6	1.6	3.0	4.0	0.9	1.9	1.6	2.5	0.9	1.9
	6 Months	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
	YTD	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
Returns (%pa)	1 Year	20.9	24.9	27.4	30.7	21.8	25.6	21.6	25.0	21.8	25.6
	3 Years	1.9	5.8	9.3	12.5	2.7	6.6	4.5	7.7	2.7	6.6
	5 years	0.4	4.2	4.8	7.8	0.9	4.6	-0.7	2.0	0.9	4.5
	10 Years	0.5	4.1	6.6	9.6	1.3	4.8	1.1	3.7	1.3	4.8
Volatility (%pa)*	1 Year	14.9	14.8	13.4	13.4	14.5	14.5	8.9	8.9	14.3	14.3
	3 Years	18.8	18.8	24.2	24.3	19.1	19.2	25.7	25.7	19.2	19.2
	5 Years	16.4	16.4	20.7	20.8	16.6	16.6	22.2	22.2	16.6	16.7
	10 Years	15.1	15.2	19.6	19.6	15.4	15.4	21.0	21.0	15.5	15.5
Sharpe Ratio**	1 Year	1.19	1.40	1.69	1.88	1.26	1.48	2.05	2.35	1.28	1.50
	3 Years	0.01	0.22	0.30	0.42	0.06	0.25	0.11	0.23	0.06	0.25
	5 Years	-0.17	0.05	0.07	0.21	-0.14	0.08	-0.18	-0.05	-0.14	0.07
	10 Years	-0.21	0.02	0.14	0.28	-0.16	0.06	-0.12	0.00	-0.16	0.06

\* Annualised over a year with 252 trading days \*\* Uses three month LIBOR as the risk free rate

Source: FTSE Group and Thomson Datastream, data as at 30 Jun, 2011

## FTSE 100 INDEX PORTFOLIO CHARACTERISTICS

Attribute	Value
Number of Constituents	102
Net Market Cap (GBPm)	1,548,695
Constituent Sizes (Net Market Cap GBPm)	
Average	15,183
Largest	110,182
Smallest	758
Median	5,615
Weight of Largest Constituent (%)	7.11
Top 10 Holdings (% Index Market Cap)	46.02

Source: FTSE Group, data as at 30 Jun, 2011

## INFORMATION

### Index Universe

FTSE All-Share Index

### Index Launch

3 January 1984

### Base Date

30 December 1983

### Base Value

1000

### Investability Screen

Free Float adjusted and liquidity screened

### Index Calculation

Real-time and end-of-day index available. Real-time index calculated every 15 seconds

### End-of-Day Distribution

Index available at 20:00 GMT or BST via FTP and email

### Currency

GBP & EUR

### Review Dates

March, June, September & December

### Index Rules

Available at [www.ftse.com/uk](http://www.ftse.com/uk)

### Vendor Codes

Available at [www.ftse.com/uk](http://www.ftse.com/uk)

### Historical Data

Available from January 1984

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