

**Universe** *UK Large Cap Stocks*  
**Index/BM: \*** *FTSE 100 TR* **Number of Stocks: 101** **Index available since: 12/31/1985**

**DESCRIPTION**

The FTSE 100 Index, more colloquially known as the Footsie, is arguably the most popular and widely used stock market index worldwide. It was first created in January 1984 and had a base level of 1,000. As of March 2018, it had a level of over 7,000. This index is representative of approximately 80% of the market capitalization of the LSE in its entirety. Larger companies compose a greater portion of the index because it is weighted by market capitalization. The FTSE 100 is managed by the FTSE Group. It is calculated in real time, and when the market is open, it is updated and published every 15 seconds.

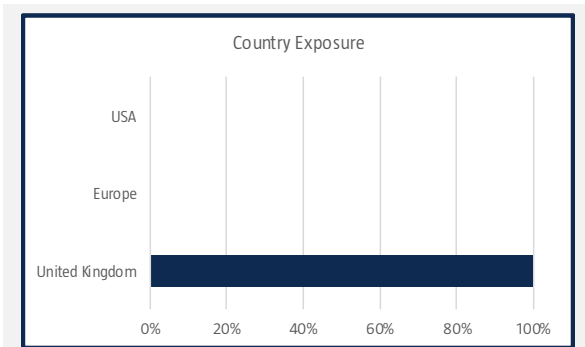
**STATISTICS**

Free Float Market Cap Bn. US\$:	1942
Median Market Cap Bn. US\$:	--
Return p.a.	8.0%
Return p.a. 3Y	5.4%
Return p.a. 5Y	5.8%
Vol d/ann	17.6%
Downside Vol	12.8%
Spread Vol	-48.3%
Time to recovery	729

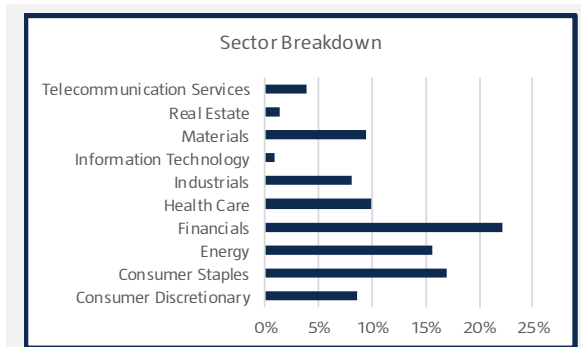
**COSTS & LIQUIDITY\*\***

External active	45bps
External passive	7bps
Liquidity, Daily Trading Volume, Mn. US\$	4,637
Liquidity, in % of Market Cap	0.24%
Futures	yes
ESG	not implementable in Index level

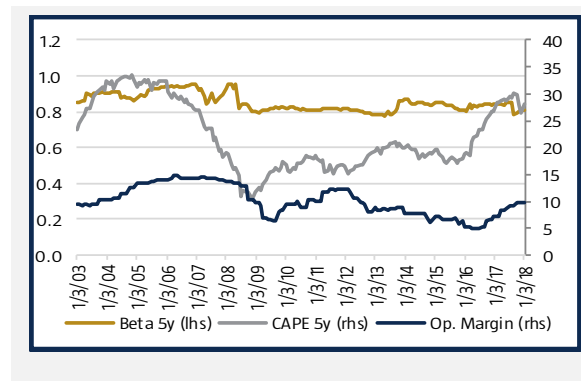
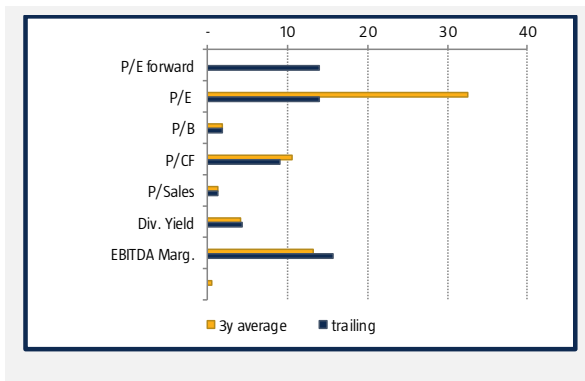
**COUNTRY EXPOSURE**



**SECTOR BREAKDOWN**



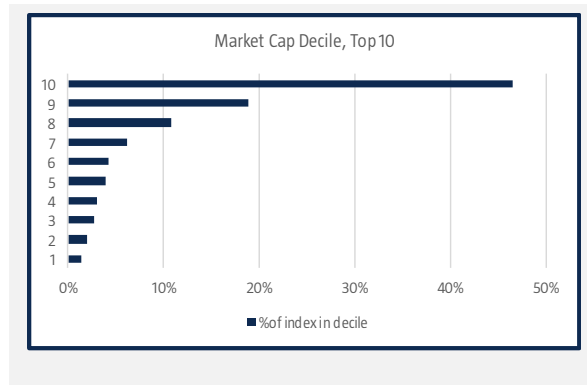
**INDEX VALUATION, SHILLER PE 5Y, BETA 5Y MONTHLY, OPERATING MARGIN**



\*The returns and data for the Index were taken from published sources and not examined by the auditors. The returns for the Benchmark Indices were taken from published sources. Source: FTSE, ETFs

\*\*Fees/costs for external management are indicative and are based on estimates from Corestone mandates. The fee/cost levels provide no guarantee that comparable levels can be reached depending on the client and mandates.

MARKET CAP BREAKDOWN



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