

FTSE AIM Index Series

Data as at: 31 October 2024

The FTSE AIM Index Series was developed in conjunction with the London Stock Exchange in order to improve the transparency, liquidity and profile of the Alternative Investment Market (AIM), extending the range of available investment opportunities. The FTSE AIM Index Series comprises the following real-time indices:

- FTSE AIM UK 50 Index (largest 50 eligible UK companies*)
- FTSE AIM 100 Index (largest 100 eligible companies*)
- FTSE AIM All-Share Index (all AIM quoted companies which meet FTSE's eligibility criteria)

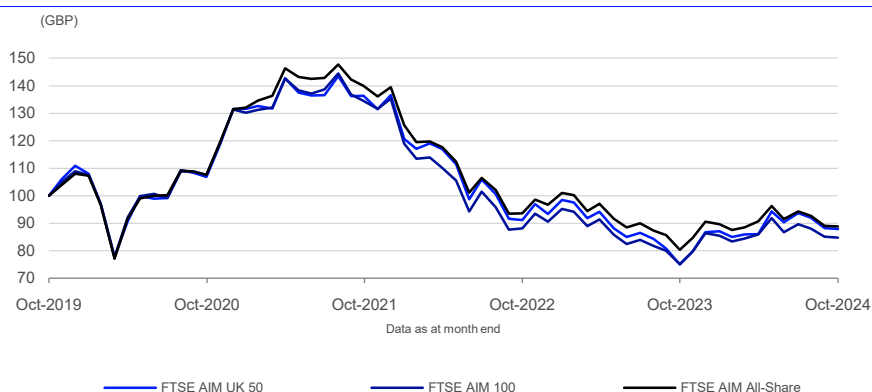
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

Plus the following end-of-day indices:

- FTSE AIM All-Share Supersector Indices

The FTSE AIM All-Share Supersector Indices are derived from the FTSE AIM All-Share Index and are based on the Industry Classification Benchmark (ICB). They provide investors with 19 indices with which to identify macroeconomic trading and investment opportunities and are designed to be suitable as the foundation for tradable products.

5-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 AIM UK 50	-6.2	2.1	1.4	17.1	-35.5	-12.1	-13.6	-2.5	14.6	16.5	22.5
FTSE AIM 100	-5.4	-1.3	-1.9	12.9	-37.0	-15.3	-14.3	-3.3	11.7	15.1	21.9
FTSE AIM All-Share	-5.9	-2.1	-1.9	10.5	-36.6	-11.2	-14.1	-2.4	9.9	13.2	20.9

* 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

FEATURES

Coverage

All ordinary shares quoted on the Alternative Investment Market subject to eligibility criteria being met.

Objective

The indices are designed for the creation of structured products, ETFs and index tracking funds.

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

Index rules are freely available on the FTSE website.

Availability

The indices are calculated based on price and total return methodologies, both real time and end-of-day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE AIM UK 50	-24.0	19.9	15.7	31.6	-22.5	20.2	18.7	3.8	-31.7	-7.1
FTSE AIM 100	-19.9	15.9	17.5	34.6	-17.8	14.0	20.6	3.0	-33.1	-4.6
FTSE AIM All-Share	-16.5	6.6	16.1	26.0	-17.1	13.3	21.7	6.1	-30.7	-6.4

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
JET2	UK	Travel and Leisure	1,796	9.33
Gamma Communications	UK	Telecommunications Service Providers	1,404	7.29
GB Group	UK	Software and Computer Services	836	4.34
Renew Holdings	UK	Construction and Materials	771	4.01
Fevertree Drinks	UK	Beverages	764	3.97
Sigmaroc	UK	Construction and Materials	732	3.80
Pan African Resources	UK	Precious Metals and Mining	689	3.58
James Halstead	UK	Construction and Materials	674	3.50
CVS Group	UK	Consumer Services	646	3.35
Johnson Service Group	UK	Industrial Support Services	622	3.23
Totals			8,934	46.39

Top 10 Constituents - FTSE AIM 100

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Burford Capital	Guernsey	Investment Banking and Brokerage Services	2,084	6.05
JET2	UK	Travel and Leisure	1,796	5.21
Gamma Communications	UK	Telecommunications Service Providers	1,404	4.07
Hutchmed China	Cayman Islands	Pharmaceuticals and Biotechnology	1,137	3.30
Yellow Cake	Jersey	Industrial Metals and Mining	987	2.87
Greencoat Renewables	Ireland	Electricity	857	2.49
GB Group	UK	Software and Computer Services	836	2.43
Renew Holdings	UK	Construction and Materials	771	2.24
Fevertree Drinks	UK	Beverages	764	2.22
Sigmaroc	UK	Construction and Materials	732	2.12
Totals			11,369	32.99

INFORMATION

Index Universe

All classes of ordinary shares quoted on AIM

Index Launch

FTSE AIM All-Share Index - 1997

FTSE AIM UK 50 Index - 16 May 2005

FTSE AIM 100 Index - 16 May 2005

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real time and end of day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

March, June, September, December

ICB Supersector Breakdown

		FTSE AIM All-Share			FTSE AIM 100			FTSE AIM UK 50		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	84	5,924	12.92	14	3,638	10.56	11	3,165	16.44
1510	Telecommunications	12	1,686	3.68	1	1,404	4.07	1	1,404	7.29
2010	Health Care	69	4,763	10.39	10	3,515	10.20	3	835	4.33
3010	Banks	1	83	0.18	-	-	-	-	-	-
3020	Financial Services	49	4,837	10.55	8	3,643	10.57	5	1,328	6.90
3030	Insurance	2	124	0.27	-	-	-	-	-	-
3510	Real Estate	5	294	0.64	1	208	0.60	-	-	-
4010	Automobiles and Parts	3	28	0.06	-	-	-	-	-	-
4020	Consumer Products and Services	24	1,823	3.97	5	1,275	3.70	2	734	3.81
4030	Media	23	1,884	4.11	5	1,570	4.56	4	1,137	5.90
4040	Retailers	15	806	1.76	3	571	1.66	2	337	1.75
4050	Travel and Leisure	21	2,597	5.66	4	2,311	6.71	3	2,155	11.19
4510	Food Beverage and Tobacco	13	1,764	3.85	3	1,520	4.41	3	1,520	7.89
4520	Personal Care Drug and Grocery Stores	4	811	1.77	3	749	2.17	1	172	0.90
5010	Construction and Materials	19	2,772	6.04	4	2,321	6.74	3	2,177	11.31
5020	Industrial Goods and Services	94	7,766	16.93	26	6,146	17.84	8	2,268	11.78
5510	Basic Resources	94	4,541	9.90	7	3,181	9.23	2	999	5.19
5520	Chemicals	7	41	0.09	-	-	-	-	-	-
6010	Energy	65	2,298	5.01	5	1,439	4.18	3	1,026	5.33
6510	Utilities	4	1,023	2.23	2	965	2.80	-	-	-
Totals		608	45,866	100.00	101	34,458	100.00	51	19,257	100.00

Country/Market Breakdown

		FTSE AIM All-Share			FTSE AIM 100		
Country/Market		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
Australia		16	414	0.90	1	107	0.31
Bermuda		5	454	0.99	1	282	0.82
British Virgin Islands		11	230	0.50	-	-	-
Canada		13	770	1.68	2	467	1.36
Cayman Islands		2	1,139	2.48	1	1,137	3.30
Cyprus		2	6	0.01	-	-	-
Finland		1	131	0.29	1	131	0.38
France		1	39	0.08	-	-	-
Gibraltar		1	0	0.00	-	-	-
Guernsey		15	2,642	5.76	1	2,084	6.05
Ireland		11	1,371	2.99	2	1,359	3.94
Isle Of Man		10	238	0.52	1	136	0.40
Israel		4	528	1.15	1	433	1.26
Jersey		13	1,620	3.53	3	1,414	4.10
Malaysia		1	17	0.04	-	-	-
Singapore		1	5	0.01	-	-	-
UK		491	35,277	76.91	84	26,094	75.73
USA		10	985	2.15	3	813	2.36
Totals		608	45,866	100.00	101	34,458	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	608	101	51
Net MCap (GBPm)	45,866	34,458	19,257
Dividend Yield %	2.10	2.26	2.54
Constituent Sizes (Net MCap GBPm)			
Average	75	341	378
Largest	2,084	2,084	1,796
Smallest	0	24	65
Median	14	219	273
Weight of Largest Constituent (%)	4.54	6.05	9.33
Top 10 Holdings (% Index MCap)	24.79	32.99	46.39

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info@ftserussell.com

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email 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 7228 5659