

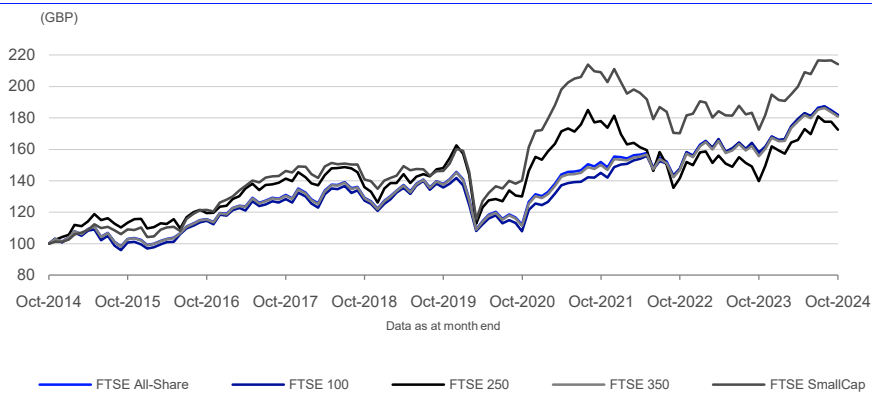
FTSE All-Share Indices

Data as at: 31 October 2024

The FTSE All-Share Index represents the performance of all eligible companies listed on the London Stock Exchange's (LSE) main market, which pass screening for size and liquidity. The index captures 98% of the UK's market capitalisation.

The FTSE All-Share Index is considered to be the best performance measure of the London equity market, with the vast majority of UK-focused money invested in funds which track it. The index is suitable as the basis for investment products, such as funds and exchange-traded funds (ETFs). FTSE All-Share Index constituents are traded on the LSE's SETS trading systems.

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 All-Share	-2.5	1.8	8.1	16.3	19.7	31.9	6.2	5.7	9.6	11.7	14.3
FTSE 100	-2.1	1.4	8.3	15.0	25.4	34.1	7.8	6.0	9.6	11.6	13.6
FTSE 250	-4.8	3.9	6.5	23.4	-3.1	16.4	-1.1	3.1	13.2	15.3	19.7
FTSE 350	-2.5	1.7	8.0	16.1	20.3	31.4	6.4	5.6	9.6	11.7	14.3
FTSE SmallCap	-1.2	7.0	9.9	24.1	2.4	46.5	0.8	7.9	8.4	11.2	17.9

* 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

Year-on-Year Performance - Total Return

Index % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9
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 350	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2	0.8	8.0
FTSE SmallCap	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0	-13.6	6.7

FEATURES

Coverage

The FTSE All-Share Index was originally called the FT Actuaries All-Share Index at its inception in 1962. The index was enhanced with the addition of two new sub-indices, the FTSE 100 and the FTSE 250, in January 1984 and October 1992, respectively.

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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies, both real time 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 All-Share	1.7	0.5	0.4	0.5	-4.5	-11.1	-35.3	-35.3
FTSE 100	1.6	0.7	0.4	0.5	-4.7	-9.3	-34.2	-34.2
FTSE 250	1.8	0.0	0.2	0.4	-6.3	-28.9	-41.7	-41.7
FTSE 350	1.7	0.6	0.4	0.5	-4.5	-11.0	-35.2	-35.2
FTSE SmallCap	2.8	0.1	0.4	0.6	-4.7	-22.5	-39.8	-39.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

Top 10 Constituents - FTSE All-Share Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	165,376	7.01
Shell	Oil Gas and Coal	162,248	6.88
HSBC Hldgs	Banks	131,773	5.59
Unilever	Personal Care Drug and Grocery Stores	116,525	4.94
RELX	Media	66,522	2.82
BP	Oil Gas and Coal	62,087	2.63
GSK	Pharmaceuticals and Biotechnology	55,663	2.36
British American Tobacco	Tobacco	53,816	2.28
Rio Tinto	Industrial Metals and Mining	53,599	2.27
Diageo	Beverages	53,306	2.26
Totals		920,915	39.05

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-Share			FTSE 350			FTSE SmallCap		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	15	27,582	1.17	13	27,246	1.18	2	336	0.74
15	Telecommunications	6	28,549	1.21	6	28,549	1.23	-	-	-
20	Health Care	10	266,684	11.31	9	266,361	11.52	1	323	0.71
30	Financials	251	593,769	25.18	136	567,622	24.54	115	26,147	57.80
35	Real Estate	49	62,177	2.64	27	57,668	2.49	22	4,509	9.97
40	Consumer Discretionary	74	268,603	11.39	52	263,972	11.41	22	4,631	10.24
45	Consumer Staples	25	344,039	14.59	22	343,633	14.86	3	406	0.90
50	Industrials	82	286,183	12.14	55	279,896	12.10	27	6,287	13.90
55	Basic Materials	21	159,139	6.75	14	157,810	6.82	7	1,329	2.94
60	Energy	15	230,310	9.77	8	229,038	9.90	7	1,272	2.81
65	Utilities	8	91,095	3.86	8	91,095	3.94	-	-	-
Totals		556	2,358,129	100.00	350	2,312,888	100.00	206	45,241	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	556	350	206
Net MCap (GBPm)	2,358,129	2,312,888	45,241
Dividend Yield %	3.67	3.66	4.27
Constituent Sizes (Net MCap GBPm)			
Average	4,241	6,608	220
Largest	165,376	165,376	452
Smallest	38	106	38
Median	644	1,423	210
Weight of Largest Constituent (%)	7.01	7.15	1
Top 10 Holdings (% Index MCap)	39.05	39.82	9.63

INFORMATION

Index Universe

UK main market

Index Launch

26 November 1962

Base Date

10 April 1962

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day indices available

End-of-Day Distribution

Via FTP and email

Currency

GBP, EUR

Review Dates

Quarterly with annual rebalance in June

Historical Data

FTSE All-Share available from July 1962

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info@ftserussell.com

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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