

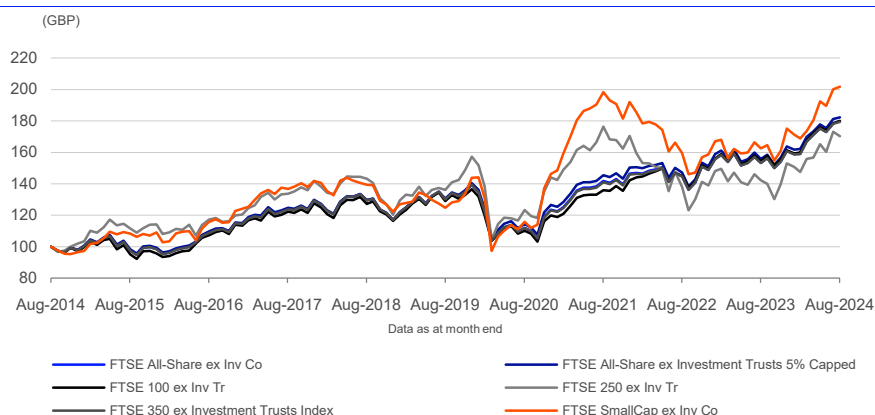
FTSE All-Share ex Investment Trust Indices

Data as at: 30 August 2024

The FTSE UK Index Series 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 ex Investment Trust Indices exclude ICB sector 302040 (Closed End Investments) from the index. A 5% Capped version of the index is also available. They are 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 ex Inv Co	2.5	13.0	11.6	17.2	26.7	38.4	8.2	6.7	10.0	11.9	14.6
FTSE All-Share ex Investment Trusts 5% Capped	2.5	12.4	11.3	16.9	25.2	39.6	7.8	6.9	10.1	11.9	14.5
FTSE 100 ex Inv Tr	2.4	12.6	11.7	16.8	32.6	39.5	9.9	6.9	9.9	11.6	13.7
FTSE 250 ex Inv Tr	3.0	15.4	11.3	19.6	-3.5	25.1	-1.2	4.6	15.7	16.9	22.3
FTSE 350 ex Investment Trusts Index	2.5	12.9	11.6	17.1	27.3	37.9	8.4	6.6	10.1	11.9	14.5
FTSE SmallCap ex Inv Co	4.8	19.4	15.1	24.1	1.7	61.8	0.6	10.1	11.0	13.1	21.9
FTSE All-Share	2.4	12.6	11.3	17.0	24.4	37.9	7.5	6.6	9.9	11.8	14.3

* 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 All-Share ex Inv Co	1.0	0.8	16.8	12.9	-9.8	19.0	-11.4	18.7	1.6	8.1
FTSE All-Share ex Investment Trusts 5% Capped	1.1	1.4	16.1	12.7	-10.1	20.2	-10.0	18.9	0.6	8.3
FTSE 100 ex Inv Tr	0.7	-1.3	19.1	11.9	-8.8	17.3	-12.1	18.5	5.2	7.9
FTSE 250 ex Inv Tr	2.8	12.0	5.1	18.2	-15.2	30.8	-8.5	18.4	-18.4	10.0
FTSE 350 ex Investment Trusts Index	1.0	0.6	16.8	12.8	-9.7	19.1	-11.6	18.5	2.0	8.1
FTSE SmallCap ex Inv Co	-2.7	13.0	12.5	15.6	-13.8	17.7	1.7	31.3	-17.3	10.4
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

FEATURES

Coverage

FTSE All-Share index excluding stocks with an ICB sector classification of 302040 (Closed End Investments)

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.

Capping

A 5% capped version of the index is also available. Constituents are capped at 5% of the total index quarterly to avoid over-concentration in any one stock.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies, available end-of-day and in some instances real-time.

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 ex Inv Co	1.7	0.7	0.5	0.5	-6.0	-10.9	-35.5	-35.5
FTSE All-Share ex Investment Trusts 5% Capped	1.6	0.6	0.5	0.5	-6.4	-11.5	-35.0	-35.0
FTSE 100 ex Inv Tr	1.6	0.8	0.5	0.5	-5.5	-9.3	-34.3	-34.3
FTSE 250 ex Inv Tr	1.3	-0.1	0.2	0.3	-11.8	-32.6	-43.6	-43.6
FTSE 350 ex Investment Trusts Index	1.6	0.7	0.5	0.5	-6.0	-10.7	-35.3	-35.3
FTSE SmallCap ex Inv Co	2.2	0.0	0.5	0.4	-8.0	-29.2	-43.0	-43.5
FTSE All-Share	1.7	0.6	0.5	0.5	-6.1	-11.1	-35.3	-35.3

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 ex Inv Tr Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	198,805	8.63
Shell	Oil Gas and Coal	171,322	7.44
HSBC Hldgs	Banks	125,516	5.45
Unilever	Personal Care Drug and Grocery Stores	120,861	5.25
BP	Oil Gas and Coal	72,497	3.15
GSK	Pharmaceuticals and Biotechnology	66,236	2.88
RELX	Media	66,129	2.87
British American Tobacco	Tobacco	56,632	2.46
Diageo	Beverages	54,939	2.39
Rio Tinto	Industrial Metals and Mining	50,970	2.21
Totals		983,907	42.73

Top 10 Constituents - FTSE All-Share ex Inv Tr 5% Capped Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Unilever	Personal Care Drug and Grocery Stores	113,188	5.36
AstraZeneca	Pharmaceuticals and Biotechnology	108,938	5.16
Shell	Oil Gas and Coal	101,532	4.81
HSBC Hldgs	Banks	101,136	4.79
BP	Oil Gas and Coal	72,497	3.43
GSK	Pharmaceuticals and Biotechnology	66,236	3.14
RELX	Media	66,129	3.13
British American Tobacco	Tobacco	56,632	2.68
Diageo	Beverages	54,939	2.60
Rio Tinto	Industrial Metals and Mining	50,970	2.41
Totals		792,197	37.53

INFORMATION

Index Universe

FTSE All-Share Index

Base Date

1 June 1998

Base Value

2794.23

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

ICB Industry Breakdown

		FTSE All-Share ex Inv Co			FTSE All-Share ex Investment Trusts 5% Capped			FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	16	31,941	1.39	16	31,941	1.51	16	31,941	1.30
15	Telecommunications	6	29,960	1.30	6	29,960	1.42	6	29,960	1.22
20	Health Care	10	311,364	13.52	10	221,497	10.49	10	311,364	12.70
30	Financials	66	451,351	19.60	66	426,970	20.23	254	600,165	24.48
35	Real Estate	49	64,441	2.80	49	64,441	3.05	49	64,441	2.63
40	Consumer Discretionary	74	268,122	11.64	74	268,122	12.70	74	268,122	10.94
45	Consumer Staples	25	351,780	15.28	25	344,108	16.30	25	351,780	14.35
50	Industrials	83	295,628	12.84	83	295,628	14.01	83	295,628	12.06
55	Basic Materials	21	153,999	6.69	21	153,999	7.30	21	153,999	6.28
60	Energy	15	250,207	10.87	15	180,416	8.55	15	250,207	10.21
65	Utilities	8	93,731	4.07	8	93,731	4.44	8	93,731	3.82
Totals		373	2,302,524	100.00	373	2,110,814	100.00	561	2,451,338	100.00

ICB Industry Breakdown

		FTSE 350 ex Investment Trusts Index			FTSE SmallCap ex Inv Co		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	13	30,984	1.36	3	957	3.95
15	Telecommunications	6	29,960	1.32	-	-	-
20	Health Care	9	311,076	13.65	1	289	1.19
30	Financials	50	447,966	19.66	16	3,385	13.98
35	Real Estate	25	59,097	2.59	24	5,344	22.07
40	Consumer Discretionary	52	263,339	11.56	22	4,783	19.75
45	Consumer Staples	22	351,336	15.42	3	444	1.83
50	Industrials	56	289,121	12.69	27	6,506	26.87
55	Basic Materials	14	152,634	6.70	7	1,365	5.64
60	Energy	8	249,064	10.93	7	1,143	4.72
65	Utilities	8	93,731	4.11	-	-	-
Totals		263	2,278,308	100.00	110	24,216	100.00

Index Characteristics

Attributes	FTSE All-Share ex Inv Co	FTSE All-Share ex Investment Trusts 5% Capped	FTSE All-Share
Number of constituents	373	373	561
Net MCap (GBPm)	2,302,524	2,110,814	2,451,338
Dividend Yield %	3.59	3.61	3.54
Constituent Sizes (Net MCap GBPm)			
Average	6,173	5,659	4,370
Largest	198,805	113,188	198,805
Smallest	43	43	43
Median	1,122	1,122	714
Weight of Largest Constituent (%)	8.63	5.36	8.11
Top 10 Holdings (% Index MCap)	42.73	37.53	40.14

Index Characteristics

Attributes	FTSE 100 ex Inv Tr	FTSE 250 ex Inv Tr	FTSE 350 ex Investment Trusts Index	FTSE SmallCap ex Inv Co
Number of constituents	97	166	263	110
Net MCap (GBPm)	2,048,689	229,619	2,278,308	24,216
Dividend Yield %	3.62	3.29	3.58	4.16
Constituent Sizes (Net MCap GBPm)				
Average	21,121	1,383	8,663	220
Largest	198,805	4,009	198,805	488
Smallest	887	90	90	43
Median	7,189	1,185	1,898	222
Weight of Largest Constituent (%)	9.70	1.75	8.73	2.02
Top 10 Holdings (% Index MCap)	48.03	16.02	43.19	17.33

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