

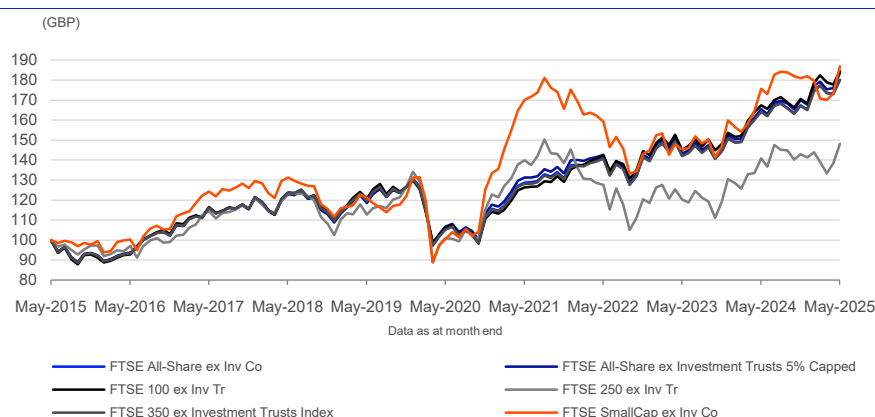
FTSE All-Share ex Investment Trust Indices

Data as at: 30 May 2025

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	1.7	7.7	9.1	9.7	27.8	71.4	8.5	11.4	12.9	13.8	11.4
FTSE All-Share ex Investment Trusts 5% Capped	2.3	8.0	9.4	10.9	28.7	72.1	8.8	11.5	12.8	13.7	11.6
FTSE 100 ex Inv Tr	1.1	8.2	9.6	10.2	29.5	74.1	9.0	11.7	12.8	13.8	11.0
FTSE 250 ex Inv Tr	6.5	3.6	4.7	5.1	16.0	46.7	5.1	8.0	16.3	17.5	17.4
FTSE 350 ex Investment Trusts Index	1.6	7.7	9.1	9.7	28.0	71.0	8.6	11.3	12.9	13.9	11.4
FTSE SmallCap ex Inv Co	9.4	3.3	2.6	6.3	17.3	86.0	5.5	13.2	12.4	14.1	16.1
FTSE All-Share	1.5	7.3	8.6	9.4	26.8	69.0	8.2	11.1	12.8	13.7	11.2

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-Share ex Inv Co	0.8	16.8	12.9	-9.8	19.0	-11.4	18.7	1.6	8.1	9.5
FTSE All-Share ex Investment Trusts 5% Capped	1.4	16.1	12.7	-10.1	20.2	-10.0	18.9	0.6	8.3	10.1
FTSE 100 ex Inv Tr	-1.3	19.1	11.9	-8.8	17.3	-12.1	18.5	5.2	7.9	9.6
FTSE 250 ex Inv Tr	12.0	5.1	18.2	-15.2	30.8	-8.5	18.4	-18.4	10.0	8.4
FTSE 350 ex Investment Trusts Index	0.6	16.8	12.8	-9.7	19.1	-11.6	18.5	2.0	8.1	9.5
FTSE SmallCap ex Inv Co	13.0	12.5	15.6	-13.8	17.7	1.7	31.3	-17.3	10.4	13.8
FTSE All-Share	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9	9.5

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	0.8	0.6	1.0	0.5	-12.7	-12.7	-12.7	-35.5
FTSE All-Share ex Investment Trusts 5% Capped	0.9	0.6	1.0	0.5	-12.3	-12.3	-12.3	-35.0
FTSE 100 ex Inv Tr	0.8	0.7	1.1	0.5	-12.8	-12.8	-13.2	-34.3
FTSE 250 ex Inv Tr	0.3	0.3	0.5	0.2	-17.7	-20.7	-32.6	-43.6
FTSE 350 ex Investment Trusts Index	0.8	0.6	1.0	0.5	-12.8	-12.8	-12.8	-35.3
FTSE SmallCap ex Inv Co	0.5	0.4	0.8	0.4	-15.5	-20.2	-29.2	-43.5
FTSE All-Share	0.8	0.6	1.0	0.5	-12.8	-12.8	-12.8	-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	160,554	6.79
HSBC Hldgs	Banks	155,886	6.60
Shell	Oil Gas and Coal	148,984	6.30
Unilever	Personal Care Drug and Grocery Stores	114,711	4.85
RELX	Software and Computer Services	74,632	3.16
Rolls-Royce Holdings	Aerospace and Defense	73,655	3.12
British American Tobacco	Tobacco	65,903	2.79
GSK	Pharmaceuticals and Biotechnology	60,240	2.55
BP	Oil Gas and Coal	57,962	2.45
BAE Systems	Aerospace and Defense	57,707	2.44
Totals		970,234	41.05

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	111,203	5.06
HSBC Hldgs	Banks	107,652	4.90
Shell	Oil Gas and Coal	99,764	4.54
AstraZeneca	Pharmaceuticals and Biotechnology	95,865	4.36
RELX	Software and Computer Services	74,632	3.40
Rolls-Royce Holdings	Aerospace and Defense	73,655	3.35
British American Tobacco	Tobacco	65,903	3.00
GSK	Pharmaceuticals and Biotechnology	60,240	2.74
BP	Oil Gas and Coal	57,962	2.64
BAE Systems	Aerospace and Defense	57,707	2.63
Totals		804,583	36.61

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	18	107,047	4.53	18	107,047	4.87	18	107,047	4.27
15	Telecommunications	5	31,050	1.31	5	31,050	1.41	5	31,050	1.24
20	Health Care	11	278,389	11.78	11	213,700	9.72	11	278,389	11.12
30	Financials	63	551,410	23.33	63	503,176	22.89	244	692,225	27.64
35	Real Estate	44	60,953	2.58	44	60,953	2.77	44	60,953	2.43
40	Consumer Discretionary	72	203,235	8.60	72	203,235	9.25	72	203,235	8.12
45	Consumer Staples	27	365,472	15.46	27	361,965	16.47	27	365,472	14.59
50	Industrials	81	319,605	13.52	81	319,605	14.54	81	319,605	12.76
55	Basic Materials	22	134,812	5.70	22	134,812	6.13	22	134,812	5.38
60	Energy	15	211,396	8.94	15	162,175	7.38	15	211,396	8.44
65	Utilities	9	100,218	4.24	9	100,218	4.56	9	100,218	4.00
Totals		367	2,363,587	100.00	367	2,197,936	100.00	548	2,504,402	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	15	106,545	4.55	3	501	2.43
15	Telecommunications	5	31,050	1.33	-	-	-
20	Health Care	9	277,832	11.86	2	556	2.70
30	Financials	49	548,710	23.42	14	2,701	13.12
35	Real Estate	25	56,889	2.43	19	4,064	19.74
40	Consumer Discretionary	53	199,163	8.50	19	4,072	19.78
45	Consumer Staples	22	364,608	15.56	5	864	4.20
50	Industrials	54	313,726	13.39	27	5,880	28.55
55	Basic Materials	15	133,840	5.71	7	972	4.72
60	Energy	7	210,415	8.98	8	980	4.76
65	Utilities	9	100,218	4.28	-	-	-
Totals		263	2,342,996	100.00	104	20,591	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	367	367	548
Net MCap (GBPm)	2,363,587	2,197,936	2,504,402
Dividend Yield %	3.53	3.49	3.49
Constituent Sizes (Net MCap GBPm)			
Average	6,440	5,989	4,570
Largest	160,554	111,203	160,554
Smallest	17	17	17
Median	994	994	651
Weight of Largest Constituent (%)	6.79	5.06	6.41
Top 10 Holdings (% Index MCap)	41.05	36.61	38.74

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	95	168	263	104
Net MCap (GBPm)	2,134,114	208,883	2,342,996	20,591
Dividend Yield %	3.52	3.50	3.52	4.15
Constituent Sizes (Net MCap GBPm)				
Average	22,464	1,243	8,909	198
Largest	160,554	3,998	160,554	524
Smallest	1,796	93	93	17
Median	7,898	1,031	1,847	177
Weight of Largest Constituent (%)	7.52	1.91	6.85	2.55
Top 10 Holdings (% Index MCap)	45.46	16.56	41.41	20.74

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