

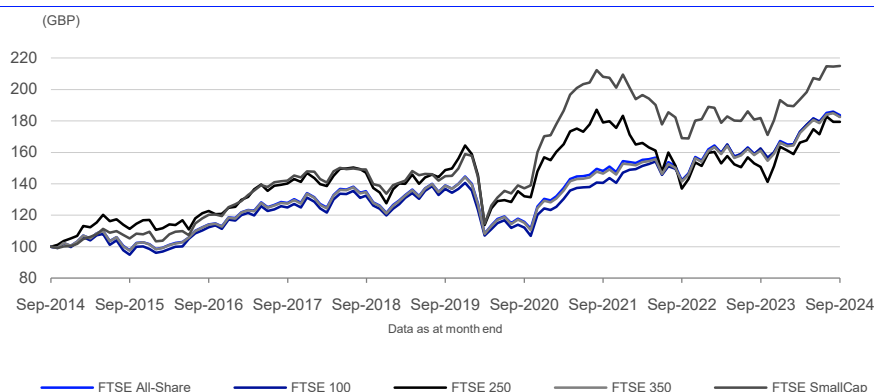
# FTSE All-Share Indices

Data as at: 30 September 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	2.3	6.1	9.9	13.4	23.9	32.2	7.4	5.7	10.0	11.7	14.3
FTSE 100	1.8	5.6	9.9	12.4	30.0	33.6	9.1	6.0	10.0	11.6	13.6
FTSE 250	4.7	8.0	9.7	19.1	0.2	20.6	0.1	3.8	13.8	15.4	19.7
FTSE 350	2.2	6.0	9.8	13.3	24.7	31.6	7.6	5.6	10.1	11.8	14.2
FTSE SmallCap	4.2	11.0	11.2	18.2	3.3	48.3	1.1	8.2	8.9	11.3	17.8

\* 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	1.3	0.7	0.4	0.5	-4.9	-11.1	-35.3	-35.3
FTSE 100	1.2	0.8	0.4	0.5	-5.0	-9.3	-34.2	-34.2
FTSE 250	1.4	0.0	0.2	0.4	-8.0	-28.9	-41.7	-41.7
FTSE 350	1.3	0.7	0.4	0.5	-4.9	-11.0	-35.2	-35.2
FTSE SmallCap	2.0	0.1	0.5	0.6	-6.8	-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	173,554	7.23
Shell	Oil Gas and Coal	152,589	6.36
HSBC Hldgs	Banks	123,904	5.16
Unilever	Personal Care Drug and Grocery Stores	119,210	4.96
RELX	Media	65,569	2.73
BP	Oil Gas and Coal	64,568	2.69
GSK	Pharmaceuticals and Biotechnology	60,620	2.52
Diageo	Beverages	57,838	2.41
Rio Tinto	Industrial Metals and Mining	56,623	2.36
British American Tobacco	Tobacco	54,395	2.27
Totals		928,871	38.69

ICB Industry Breakdown

		FTSE All-Share			FTSE 350			FTSE SmallCap		
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	31,203	1.30	13	30,292	1.29	3	911	1.92
15	Telecommunications	6	30,160	1.26	6	30,160	1.28	-	-	-
20	Health Care	10	280,855	11.70	9	280,550	11.92	1	305	0.64
30	Financials	253	592,771	24.69	136	565,276	24.02	117	27,495	57.84
35	Real Estate	49	66,915	2.79	27	62,260	2.65	22	4,655	9.79
40	Consumer Discretionary	75	270,676	11.27	53	265,854	11.30	22	4,822	10.14
45	Consumer Staples	25	351,597	14.64	22	351,170	14.92	3	426	0.90
50	Industrials	82	291,487	12.14	55	285,367	12.13	27	6,120	12.88
55	Basic Materials	21	166,722	6.94	14	165,427	7.03	7	1,295	2.72
60	Energy	15	223,031	9.29	7	221,528	9.41	8	1,504	3.16
65	Utilities	8	95,605	3.98	8	95,605	4.06	-	-	-
Totals		560	2,401,021	100.00	350	2,353,488	100.00	210	47,533	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	560	350	210
Net MCap (GBPm)	2,401,021	2,353,488	47,533
Dividend Yield %	3.60	3.59	4.18
Constituent Sizes (Net MCap GBPm)			
Average	4,288	6,724	226
Largest	173,554	173,554	555
Smallest	38	112	38
Median	674	1,508	213
Weight of Largest Constituent (%)	7.23	7.37	1.17
Top 10 Holdings (% Index MCap)	38.69	39.47	9.79

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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