

FTSE AIM Index Series

Data as at: 31 December 2021

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)

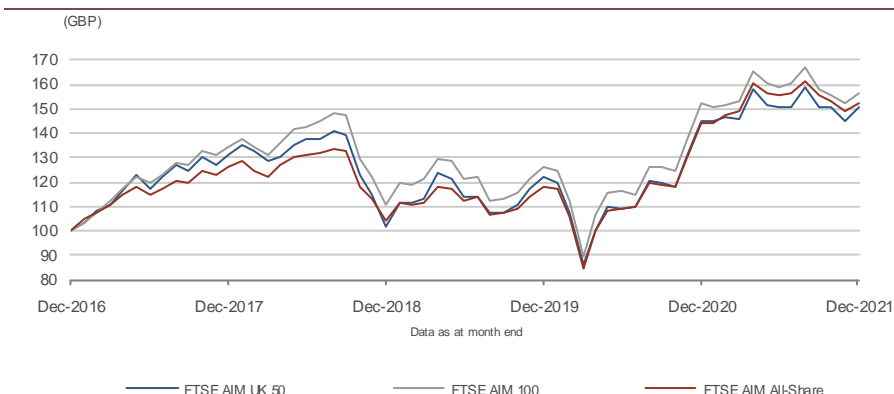
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investability weighting.

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	0.3	0.1	3.8	3.8	48.2	51.0	14.0	8.6	14.1	25.6	21.4
FTSE AIM 100	-1.1	-1.3	3.0	3.0	41.6	56.7	12.3	9.4	12.3	25.5	20.7
FTSE AIM All-Share	-1.9	-2.1	6.1	6.1	46.3	52.8	13.5	8.8	10.5	24.3	19.5

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE AIM UK 50	14.1	44.8	-24.0	19.9	15.7	31.6	-22.5	20.2	18.7	3.8
FTSE AIM 100	2.0	23.6	-19.9	15.9	17.5	34.6	-17.8	14.0	20.6	3.0
FTSE AIM All-Share	2.9	21.3	-16.5	6.6	16.1	26.0	-17.1	13.3	21.7	6.1

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Fevertree Drinks	UK	Beverages	2,779	6.94
Keywords Studios	UK	Leisure Goods	2,109	5.27
Abcam	UK	Pharmaceuticals and Biotechnology	2,013	5.03
ITM Power	UK	Alternative Energy	1,690	4.22
RWS Holdings	UK	Industrial Support Services	1,644	4.11
ASOS	UK	Retailers	1,604	4.01
CVS Group	UK	Consumer Services	1,520	3.79
Gamma Communications	UK	Telecommunications Service Providers	1,440	3.60
JET2	UK	Travel and Leisure	1,393	3.48
Impax Asset Management Group	UK	Investment Banking and Brokerage Services	1,354	3.38
Totals			17,547	43.81

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Fevertree Drinks	UK	Beverages	2,779	4.17
Keywords Studios	UK	Leisure Goods	2,109	3.16
Hutchmed China	Cayman Islands	Pharmaceuticals and Biotechnology	2,105	3.16
Abcam	UK	Pharmaceuticals and Biotechnology	2,013	3.02
ITM Power	UK	Alternative Energy	1,690	2.54
RWS Holdings	UK	Industrial Support Services	1,644	2.47
YouGov	UK	Media	1,610	2.42
ASOS	UK	Retailers	1,604	2.41
Burford Capital	Guernsey	Investment Banking and Brokerage Services	1,548	2.32
CVS Group	UK	Consumer Services	1,520	2.28
Totals			18,623	27.94

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

ICB Code	ICB Supersector	FTSE AIM All-Share			FTSE AIM 100			FTSE AIM UK 50		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	104	11,472	11.96	14	6,847	10.27	9	5,193	12.97
1510	Telecommunications	13	1,821	1.90	1	1,440	2.16	1	1,440	3.60
2010	Health Care	85	14,263	14.87	14	10,125	15.19	7	5,366	13.40
3010	Banks	1	70	0.07	-	-	-	-	-	-
3020	Financial Services	77	8,521	8.88	8	5,392	8.09	4	2,400	5.99
3030	Insurance	3	412	0.43	1	246	0.37	-	-	-
3510	Real Estate	14	2,495	2.60	2	1,692	2.54	2	1,692	4.22
4010	Automobiles and Parts	3	170	0.18	-	-	-	-	-	-
4020	Consumer Products and Services	29	9,112	9.50	11	8,222	12.34	5	5,196	12.97
4030	Media	26	4,959	5.17	4	4,048	6.07	1	1,151	2.87
4040	Retailers	21	4,367	4.55	4	3,300	4.95	3	2,155	5.38
4050	Travel and Leisure	28	2,796	2.91	3	1,910	2.87	3	1,910	4.77
4510	Food Beverage and Tobacco	15	4,293	4.47	4	3,841	5.76	3	3,612	9.02
4520	Personal Care Drug and Grocery Stores	6	1,323	1.38	1	940	1.41	-	-	-
5010	Construction and Materials	18	4,553	4.75	4	3,546	5.32	2	1,576	3.93
5020	Industrial Goods and Services	113	11,645	12.14	15	7,254	10.88	5	3,997	9.98
5510	Basic Resources	105	5,770	6.01	7	2,785	4.18	1	443	1.11
5520	Chemicals	9	227	0.24	-	-	-	-	-	-
6010	Energy	93	6,677	6.96	7	4,223	6.34	5	3,918	9.78
6510	Utilities	9	994	1.04	1	833	1.25	-	-	-
Totals		772	95,940	100.00	101	66,643	100.00	51	40,048	100.00

Country Breakdown

Country	FTSE AIM All-Share			FTSE AIM 100		
	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	16	883	0.92	1	266	0.40
Bermuda	5	562	0.59	1	246	0.37
British Virgin Islands	17	438	0.46	-	-	-
Canada	9	454	0.47	-	-	-
Cayman Islands	6	2,158	2.25	1	2,105	3.16
Cyprus	2	166	0.17	1	154	0.23
Falkland Islands (malvinas)	1	2	0.00	-	-	-
Finland	1	44	0.05	-	-	-
France	1	259	0.27	-	-	-
Gibraltar	1	5	0.01	-	-	-
Guernsey	18	2,587	2.70	2	1,679	2.52
Hong Kong	1	1	0.00	-	-	-
Ireland	16	1,948	2.03	2	1,773	2.66
Isle Of Man	17	1,416	1.48	2	1,071	1.61
Israel	3	886	0.92	1	839	1.26
Italy	1	5	0.01	-	-	-
Jersey	21	4,107	4.28	3	3,143	4.72
Malaysia	1	51	0.05	-	-	-
Singapore	1	4	0.00	-	-	-
UK	626	78,357	81.67	84	54,158	81.27
USA	7	1,587	1.65	3	1,208	1.81
Zambia	1	18	0.02	-	-	-
Totals	772	95,940	100.00	101	66,643	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	772	101	51
Net MCap (GBPm)	95,940	66,643	40,048
Dividend Yield %	0.89	0.89	0.96
Constituent Sizes (Net MCap GBPm)			
Average	124	660	785
Largest	2,779	2,779	2,779
Smallest	0	55	135
Median	30	463	507
Weight of Largest Constituent (%)	2.90	4.17	6.94
Top 10 Holdings (% Index MCap)	19.41	27.94	43.81

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