

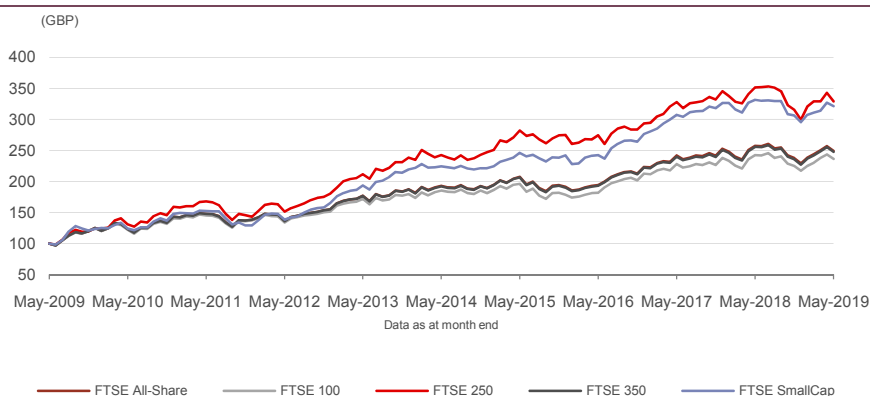
FTSE All-Share Indexes

Data as at: 31 May 2019

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 and SETSmm 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	4.9	9.0	-3.2	28.4	29.3	8.7	5.3	11.6	10.4	9.6
FTSE 100	2.7	5.0	8.8	-2.5	30.0	27.6	9.2	5.0	12.3	10.8	10.1
FTSE 250	0.0	4.2	9.8	-6.4	19.9	35.8	6.2	6.3	12.1	12.2	10.3
FTSE 350	2.2	4.9	9.0	-3.2	28.3	28.8	8.7	5.2	11.8	10.6	9.7
FTSE SmallCap	3.4	4.9	8.8	-3.1	32.4	43.2	9.8	7.4	7.9	8.4	8.5

* 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

Year-on-Year Performance - Total Return

Index % (GBP)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE All-Share	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5
FTSE 100	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7
FTSE 250	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3
FTSE 350	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5
FTSE SmallCap	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5

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-indexes, 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 indexes 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	-0.3	0.9	0.5	0.8	-14.4	-15.0	-18.7	-18.7
FTSE 100	-0.2	0.9	0.5	0.8	-13.8	-14.5	-20.0	-20.0
FTSE 250	-0.5	0.5	0.6	1.0	-18.7	-18.7	-18.7	-21.9
FTSE 350	-0.3	0.8	0.5	0.8	-14.4	-15.0	-18.9	-18.9
FTSE SmallCap	-0.4	1.2	0.9	1.1	-13.8	-14.1	-14.1	-19.2

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 %
HSBC Hldgs	Banks	129,534	5.81
Royal Dutch Shell A	Oil & Gas Producers	109,571	4.92
BP	Oil & Gas Producers	107,053	4.80
Royal Dutch Shell B	Oil & Gas Producers	92,636	4.16
Diageo	Beverages	78,842	3.54
AstraZeneca	Pharmaceuticals & Biotechnology	76,455	3.43
GlaxoSmithKline	Pharmaceuticals & Biotechnology	74,353	3.34
British American Tobacco	Tobacco	62,941	2.82
Unilever	Personal Goods	52,813	2.37
Rio Tinto	Mining	50,214	2.25
Totals		834,411	37.43

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 %
0001	Oil & Gas	15	319,149	14.32	10	318,477	14.83	5	672	0.82
1000	Basic Materials	27	171,345	7.69	20	169,963	7.92	7	1,382	1.69
2000	Industrials	103	250,967	11.26	62	237,401	11.06	41	13,566	16.56
3000	Consumer Goods	42	320,054	14.36	31	317,007	14.76	11	3,047	3.72
4000	Health Care	19	184,751	8.29	12	182,447	8.50	7	2,304	2.81
5000	Consumer Services	90	260,383	11.68	59	251,453	11.71	31	8,931	10.90
6000	Telecommunications	6	55,294	2.48	5	54,803	2.55	1	492	0.60
7000	Utilities	8	58,004	2.60	8	58,004	2.70	-	-	-
8000	Financials	305	583,758	26.19	134	534,127	24.87	171	49,631	60.57
9000	Technology	17	25,527	1.15	10	23,617	1.10	7	1,910	2.33
Totals		632	2,229,233	100.00	351	2,147,298	100.00	281	81,935	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	632	351	281
Net MCap (GBPm)	2,229,233	2,147,298	81,935
Dividend Yield %	4.32	4.35	3.67
Constituent Sizes (Net MCap GBPm)			
Average	3,527	6,118	292
Largest	129,534	129,534	726
Smallest	25	175	25
Median	630	1,639	279
Weight of Largest Constituent (%)	5.81	6.03	0.89
Top 10 Holdings (% Index MCap)	37.43	38.86	8.04

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 indexes 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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Data definitions available from
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