

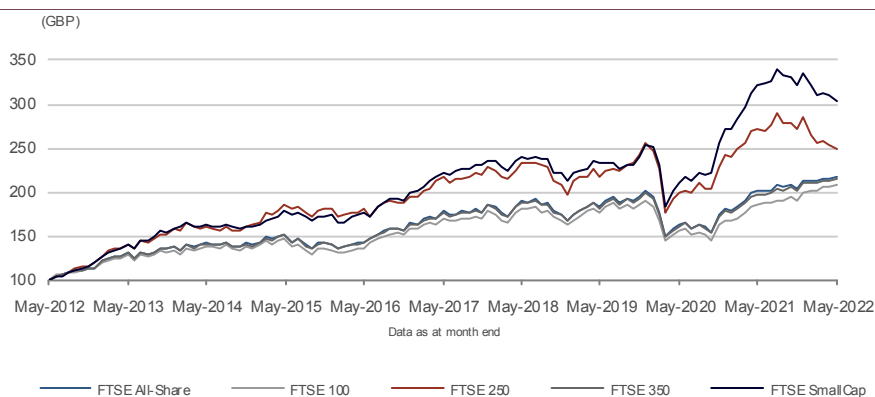
FTSE All-Share Indexes

Data as at: 31 May 2022

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	6.2	1.5	8.3	18.4	22.2	5.8	4.1	14.7	20.1	13.7
FTSE 100	3.3	9.8	4.8	12.4	18.4	22.7	5.8	4.2	14.9	19.5	13.3
FTSE 250	-2.3	-8.2	-12.1	-7.9	15.1	15.5	4.8	2.9	16.4	25.8	17.4
FTSE 350	2.4	6.6	1.9	8.7	18.0	21.7	5.7	4.0	14.8	20.1	13.7
FTSE SmallCap	-1.9	-5.4	-9.2	-5.3	30.7	36.7	9.3	6.5	12.6	22.8	16.5

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE All-Share	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3
FTSE 100	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4
FTSE 250	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9
FTSE 350	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2
FTSE SmallCap	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0

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	0.5	0.3	0.3	0.7	-9.8	-35.3	-35.3	-35.3
FTSE 100	0.8	0.3	0.3	0.6	-8.9	-34.2	-34.2	-34.2
FTSE 250	-0.5	0.1	0.2	0.7	-20.3	-41.7	-41.7	-41.7
FTSE 350	0.6	0.2	0.3	0.7	-9.7	-35.2	-35.2	-35.2
FTSE SmallCap	-0.4	0.4	0.4	0.9	-16.3	-39.8	-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 %
Shell Plc	Oil Gas and Coal	181,455	7.49
AstraZeneca	Pharmaceuticals and Biotechnology	161,696	6.68
HSBC Hldgs	Banks	108,843	4.50
Unilever	Personal Care Drug and Grocery Stores	97,619	4.03
GSK	Pharmaceuticals and Biotechnology	85,591	3.54
Diageo	Beverages	84,344	3.48
BP	Oil Gas and Coal	83,241	3.44
British American Tobacco	Tobacco	79,895	3.30
Glencore	Industrial Metals and Mining	68,428	2.83
Rio Tinto	Industrial Metals and Mining	62,435	2.58
Totals		1,013,548	41.86

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 %
10	Technology	22	31,482	1.30	17	30,310	1.29	5	1,172	1.68
15	Telecommunications	6	53,170	2.20	6	53,170	2.26	-	-	-
20	Health Care	13	275,497	11.38	12	275,346	11.71	1	150	0.22
30	Financials	257	531,420	21.95	126	493,580	20.99	131	37,840	54.23
35	Real Estate	52	74,691	3.08	26	66,048	2.81	26	8,642	12.38
40	Consumer Discretionary	91	256,093	10.58	55	247,380	10.52	36	8,712	12.49
45	Consumer Staples	25	368,592	15.22	19	367,344	15.62	6	1,248	1.79
50	Industrials	88	258,516	10.68	55	249,429	10.61	33	9,087	13.02
55	Basic Materials	22	210,556	8.70	17	209,253	8.90	5	1,302	1.87
60	Energy	14	273,901	11.31	9	272,692	11.60	5	1,209	1.73
65	Utilities	10	87,246	3.60	9	86,828	3.69	1	418	0.60
Totals		600	2,421,163	100.00	351	2,351,381	100.00	249	69,782	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	600	351	249
Net MCap (GBPm)	2,421,163	2,351,381	69,782
Dividend Yield %	3.27	3.28	3.10
Constituent Sizes (Net MCap GBPm)			
Average	4,035	6,699	280
Largest	181,455	181,455	740
Smallest	13	206	13
Median	736	1,645	247
Weight of Largest Constituent (%)	7.49	7.72	1.06
Top 10 Holdings (% Index MCap)	41.86	43.10	9.56

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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