

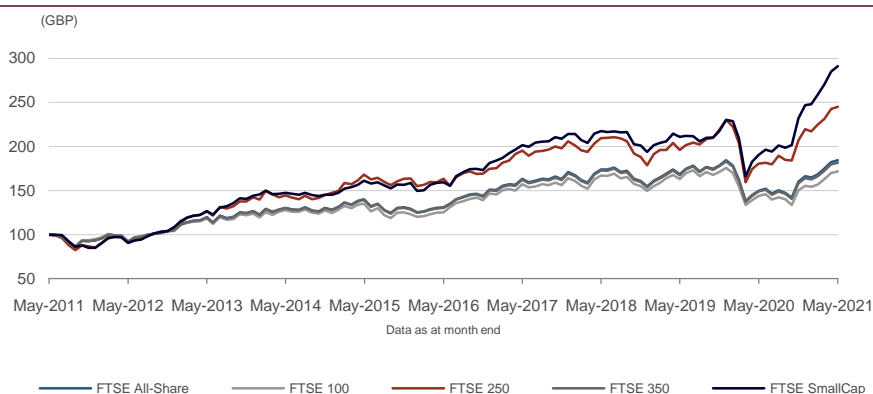
FTSE All-Share Indexes

Data as at: 31 May 2021

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	9.6	15.2	10.9	23.1	5.9	40.5	1.9	7.0	16.7	20.2	14.0
FTSE 100	9.6	14.1	10.5	19.5	2.7	37.0	0.9	6.5	17.6	19.7	13.8
FTSE 250	9.2	18.4	11.6	35.8	17.1	49.9	5.4	8.4	16.2	25.5	17.1
FTSE 350	9.5	14.9	10.7	22.2	5.1	39.2	1.7	6.8	17.0	20.3	14.0
FTSE SmallCap	12.8	25.5	18.0	53.1	33.8	82.9	10.2	12.8	12.4	22.5	16.4

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE All-Share	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8
FTSE 100	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5
FTSE 250	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6
FTSE 350	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3
FTSE SmallCap	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1

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	1.3	0.1	0.5	0.5	-11.2	-35.3	-35.3	-35.3
FTSE 100	1.1	0.0	0.5	0.4	-12.9	-34.2	-34.2	-34.2
FTSE 250	2.1	0.2	0.5	0.6	-7.1	-41.7	-41.7	-41.7
FTSE 350	1.3	0.1	0.5	0.5	-11.5	-35.2	-35.2	-35.2
FTSE SmallCap	4.1	0.4	0.8	0.8	-4.5	-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 %
Unilever	Personal Care Drug and Grocery Stores	107,377	4.54
AstraZeneca	Pharmaceuticals and Biotechnology	105,561	4.46
HSBC Hldgs	Banks	92,704	3.92
Diageo	Beverages	78,028	3.30
GlaxoSmithKline	Pharmaceuticals and Biotechnology	66,215	2.80
Rio Tinto	Industrial Metals and Mining	65,788	2.78
British American Tobacco	Tobacco	61,884	2.61
BP	Oil Gas and Coal	60,677	2.56
Royal Dutch Shell A	Oil Gas and Coal	55,180	2.33
Royal Dutch Shell B	Oil Gas and Coal	47,568	2.01
Totals		740,981	31.31

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	20	43,132	1.82	14	40,988	1.79	6	2,143	2.72
15	Telecommunications	7	53,924	2.28	6	53,630	2.34	1	294	0.37
20	Health Care	15	208,882	8.83	13	208,048	9.09	2	834	1.06
30	Financials	250	551,000	23.28	117	509,159	22.25	133	41,841	53.04
35	Real Estate	56	72,548	3.07	26	64,142	2.80	30	8,406	10.66
40	Consumer Discretionary	89	297,997	12.59	60	288,204	12.60	29	9,793	12.41
45	Consumer Staples	27	366,089	15.47	20	364,209	15.92	7	1,880	2.38
50	Industrials	89	302,206	12.77	58	291,625	12.75	31	10,581	13.41
55	Basic Materials	24	228,973	9.67	20	227,568	9.95	4	1,405	1.78
60	Energy	14	169,478	7.16	8	168,100	7.35	6	1,378	1.75
65	Utilities	10	72,503	3.06	9	72,172	3.15	1	331	0.42
Totals		601	2,366,732	100.00	351	2,287,845	100.00	250	78,887	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	601	351	250
Net MCap (GBPm)	2,366,732	2,287,845	78,887
Dividend Yield %	2.77	2.79	2.12
Constituent Sizes (Net MCap GBPm)			
Average	3,938	6,518	316
Largest	107,377	107,377	798
Smallest	38	332	38
Median	821	1,890	289
Weight of Largest Constituent (%)	4.54	4.69	1.01
Top 10 Holdings (% Index MCap)	31.31	32.39	8.92

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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