

FTSE AIM Index Series

Data as at: 26 February 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)

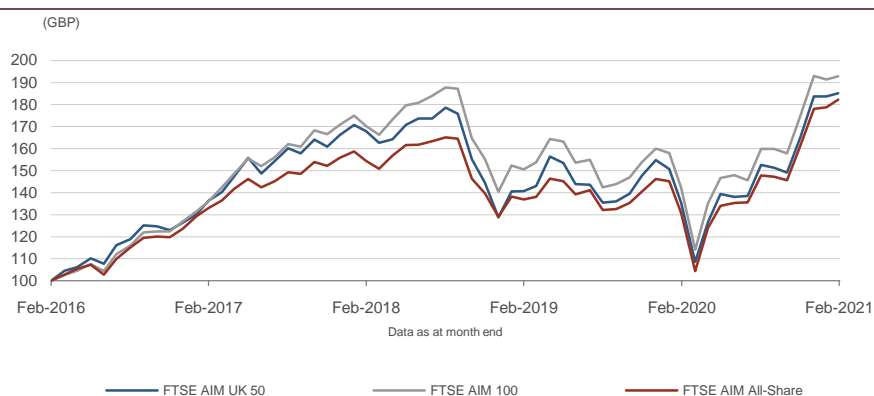
Note (*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

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	12.1	21.4	0.8	36.7	10.3	85.2	3.3	13.1	28.3	26.6	21.1
FTSE AIM 100	10.3	20.7	-0.1	35.5	13.4	92.9	4.3	14.0	27.2	26.3	20.5
FTSE AIM All-Share	12.8	23.3	2.4	39.3	18.1	82.2	5.7	12.8	25.6	24.8	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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE AIM UK 50	-20.6	14.1	44.8	-24.0	19.9	15.7	31.6	-22.5	20.2	18.7
FTSE AIM 100	-26.8	2.0	23.6	-19.9	15.9	17.5	34.6	-17.8	14.0	20.6
FTSE AIM All-Share	-25.2	2.9	21.3	-16.5	6.6	16.1	26.0	-17.1	13.3	21.7

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	General Retailers	3,755	9.81
Fevertree Drinks	UK	Beverages	2,334	6.09
ITM Power	UK	Alternative Energy	2,201	5.75
Abcam	UK	Pharmaceuticals & Biotechnology	1,968	5.14
JET2	UK	Travel & Leisure	1,816	4.74
Keywords Studios	UK	Leisure Goods	1,600	4.18
RWS Holdings	UK	Support Services	1,521	3.97
Ceres Power Holdings	UK	Alternative Energy	1,314	3.43
Gamma Communications	UK	Mobile Telecommunications	1,278	3.34
GB Group	UK	Software & Computer Services	1,208	3.16
Totals			18,994	49.61

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	General Retailers	3,755	6.11
boohoo group plc	Jersey	General Retailers	3,123	5.08
Fevertree Drinks	UK	Beverages	2,334	3.80
ITM Power	UK	Alternative Energy	2,201	3.58
Abcam	UK	Pharmaceuticals & Biotechnology	1,968	3.20
JET2	UK	Travel & Leisure	1,816	2.95
Keywords Studios	UK	Leisure Goods	1,600	2.60
RWS Holdings	UK	Support Services	1,521	2.47
Breedon Group	Jersey	Construction & Materials	1,407	2.29
Hutchison China Meditech	Cayman Islands	Pharmaceuticals & Biotechnology	1,388	2.26
Totals			21,112	34.34

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 %
0500	Oil & Gas	85	6,327	7.33	5	4,076	6.63	3	3,763	9.83
1300	Chemicals	12	686	0.80	1	406	0.66	1	406	1.06
1700	Basic Resources	95	5,528	6.41	5	2,405	3.91	2	742	1.94
2300	Construction & Materials	17	2,999	3.48	2	2,266	3.69	1	859	2.24
2700	Industrial Goods & Services	121	10,628	12.32	20	6,755	10.99	9	4,342	11.34
3300	Automobiles & Parts	2	96	0.11	-	-	-	-	-	-
3500	Food & Beverage	14	3,446	3.99	4	3,085	5.02	3	2,934	7.66
3700	Personal & Household Goods	26	5,793	6.71	8	4,994	8.12	4	2,893	7.56
4500	Health Care	74	12,259	14.21	15	8,787	14.29	6	4,682	12.23
5300	Retail	19	9,773	11.33	6	9,176	14.92	2	4,906	12.81
5500	Media	33	3,497	4.05	4	2,594	4.22	1	523	1.37
5700	Travel & Leisure	27	3,190	3.70	3	2,340	3.81	3	2,340	6.11
6500	Telecommunications	5	1,359	1.58	1	1,278	2.08	1	1,278	3.34
7500	Utilities	9	841	0.97	1	616	1.00	-	-	-
8300	Banks	2	88	0.10	-	-	-	-	-	-
8500	Insurance	3	280	0.33	1	209	0.34	-	-	-
8600	Real Estate	14	2,230	2.58	3	1,574	2.56	2	1,209	3.16
8700	Financial Services	72	6,938	8.04	9	4,485	7.29	5	2,409	6.29
9500	Technology	91	10,318	11.96	13	6,442	10.48	8	5,005	13.07
Totals		721	86,275	100.00	101	61,487	100.00	51	38,290	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	17	757	0.88	-	-	-
Bermuda	5	578	0.67	1	209	0.34
British Virgin Islands	16	395	0.46	-	-	-
Canada	8	651	0.75	1	221	0.36
Cayman Islands	6	1,485	1.72	1	1,388	2.26
Cyprus	2	132	0.15	1	122	0.20
Falkland Islands (malvinas)	1	5	0.01	-	-	-
Finland	1	47	0.05	-	-	-
France	1	489	0.57	1	489	0.79
Gibraltar	1	6	0.01	-	-	-
Guernsey	16	2,021	2.34	2	1,355	2.20
Hong Kong	1	3	0.00	-	-	-
Ireland	16	1,459	1.69	3	1,283	2.09
Isle Of Man	15	809	0.94	2	645	1.05
Israel	5	827	0.96	1	761	1.24
Italy	1	5	0.01	-	-	-
Jersey	17	5,514	6.39	3	4,742	7.71
Malaysia	1	40	0.05	-	-	-
Singapore	1	33	0.04	-	-	-
UK	585	69,845	80.96	83	49,380	80.31
USA	4	1,159	1.34	2	891	1.45
Zambia	1	14	0.02	-	-	-
Totals	721	86,275	100.00	101	61,487	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	721	101	51
Net MCap (GBPm)	86,275	61,487	38,290
Dividend Yield %	0.73	0.74	0.85
Constituent Sizes (Net MCap GBPm)			
Average	120	609	751
Largest	3,755	3,755	3,755
Smallest	0	45	130
Median	29	394	488
Weight of Largest Constituent (%)	4.35	6.11	9.81
Top 10 Holdings (% Index MCap)	24.47	34.34	49.61

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