

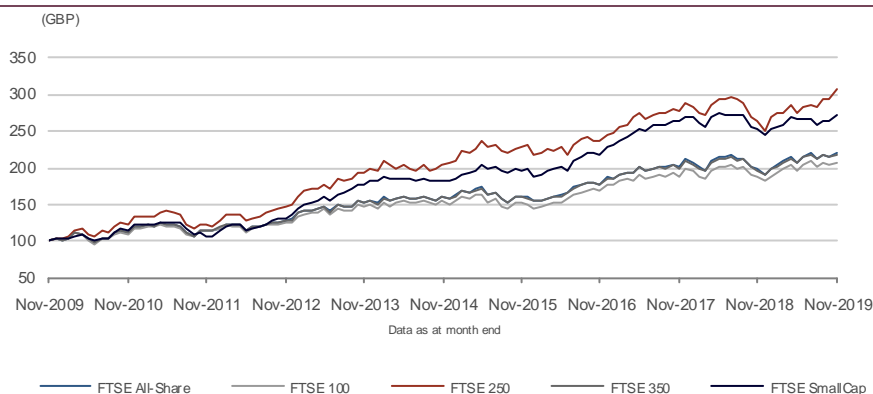
FTSE All-Share Indexes

Data as at: 29 November 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	3.8	5.8	15.3	11.0	24.0	37.0	7.4	6.5	11.6	9.6	9.8
FTSE 100	2.9	4.9	14.1	10.2	22.9	33.9	7.1	6.0	12.3	10.0	10.4
FTSE 250	8.1	11.4	22.3	16.1	29.1	50.7	8.9	8.5	12.1	10.6	10.3
FTSE 350	3.7	6.0	15.5	11.1	24.0	36.6	7.4	6.4	11.8	9.7	9.9
FTSE SmallCap	5.4	3.0	12.0	8.0	25.3	49.5	7.8	8.4	7.1	7.5	8.6

* 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	0.8	0.8	0.7	0.7	-7.0	-15.0	-18.7	-18.7
FTSE 100	0.7	0.7	0.6	0.7	-7.2	-14.5	-20.0	-20.0
FTSE 250	1.2	0.9	0.8	1.0	-8.0	-18.7	-18.7	-21.9
FTSE 350	0.8	0.8	0.6	0.7	-7.1	-15.0	-18.9	-18.9
FTSE SmallCap	1.1	1.0	1.0	1.0	-5.7	-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	116,598	5.06
AstraZeneca	Pharmaceuticals & Biotechnology	97,811	4.25
BP	Oil & Gas Producers	95,579	4.15
Royal Dutch Shell A	Oil & Gas Producers	94,833	4.12
GlaxoSmithKline	Pharmaceuticals & Biotechnology	85,896	3.73
Royal Dutch Shell B	Oil & Gas Producers	82,000	3.56
Diageo	Beverages	73,867	3.21
British American Tobacco	Tobacco	69,786	3.03
Unilever	Personal Goods	49,827	2.16
Rio Tinto	Mining	46,162	2.00
Totals		812,359	35.26

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	13	281,246	12.21	10	280,722	12.62	3	524	0.66
1000	Basic Materials	25	171,535	7.45	18	170,235	7.65	7	1,300	1.65
2000	Industrials	105	279,184	12.12	62	266,074	11.96	43	13,110	16.59
3000	Consumer Goods	43	323,791	14.05	31	320,953	14.43	12	2,838	3.59
4000	Health Care	18	217,597	9.44	11	215,364	9.68	7	2,233	2.83
5000	Consumer Services	86	271,847	11.80	60	265,012	11.91	26	6,835	8.65
6000	Telecommunications	6	62,470	2.71	6	62,470	2.81	-	-	-
7000	Utilities	8	65,302	2.83	8	65,302	2.94	-	-	-
8000	Financials	306	605,143	26.27	135	554,751	24.93	171	50,393	63.77
9000	Technology	16	25,799	1.12	10	24,015	1.08	6	1,784	2.26
Totals		626	2,303,915	100.00	351	2,224,898	100.00	275	79,017	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	626	351	275
Net MCap (GBPm)	2,303,915	2,224,898	79,017
Dividend Yield %	4.21	4.23	3.72
Constituent Sizes (Net MCap GBPm)			
Average	3,680	6,339	287
Largest	116,598	116,598	681
Smallest	32	173	32
Median	655	1,883	272
Weight of Largest Constituent (%)	5.06	5.24	0.86
Top 10 Holdings (% Index MCap)	35.26	36.51	7.76

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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