

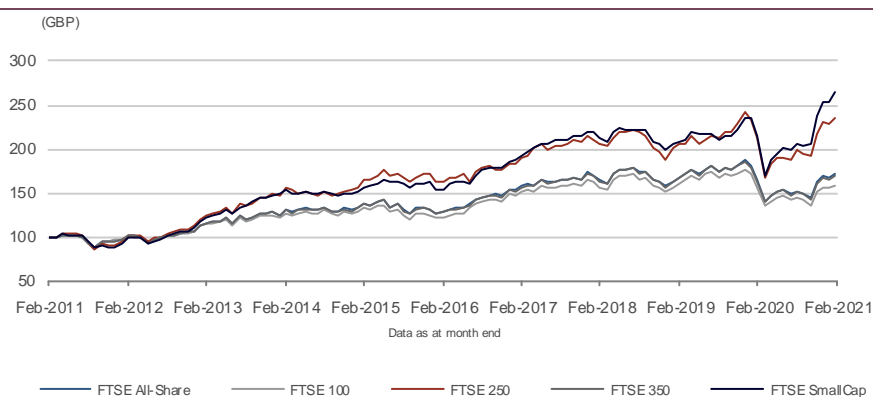
FTSE All-Share Indexes

Data as at: 26 February 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	5.1	12.0	1.2	3.5	3.8	33.0	1.2	5.9	28.4	20.2	13.8
FTSE 100	4.1	10.0	0.8	1.3	0.8	29.4	0.3	5.3	29.1	19.8	13.6
FTSE 250	8.5	18.5	2.2	10.2	14.7	43.6	4.7	7.5	29.9	25.4	17.0
FTSE 350	4.9	11.5	1.0	2.9	3.1	31.9	1.0	5.7	28.6	20.3	13.8
FTSE SmallCap	11.3	28.2	4.6	23.3	24.4	71.8	7.6	11.4	26.1	22.4	16.2

* 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	-0.1	0.1	0.4	0.4	-30.1	-35.3	-35.3	-35.3
FTSE 100	-0.2	0.1	0.4	0.4	-28.6	-34.2	-34.2	-34.2
FTSE 250	0.1	0.2	0.4	0.6	-37.6	-41.7	-41.7	-41.7
FTSE 350	-0.1	0.1	0.4	0.4	-29.9	-35.2	-35.2	-35.2
FTSE SmallCap	0.6	0.3	0.7	0.8	-36.1	-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 Goods	94,839	4.34
AstraZeneca	Pharmaceuticals & Biotechnology	91,116	4.17
HSBC Hldgs	Banks	86,779	3.97
Rio Tinto	Mining	67,122	3.07
Diageo	Beverages	64,470	2.95
Royal Dutch Shell A	Oil & Gas Producers	59,248	2.71
GlaxoSmithKline	Pharmaceuticals & Biotechnology	58,658	2.68
BP	Oil & Gas Producers	57,823	2.65
British American Tobacco	Tobacco	56,695	2.59
Royal Dutch Shell B	Oil & Gas Producers	51,422	2.35
Totals		688,172	31.48

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	175,075	8.01	8	173,492	8.22	5	1,582	2.10
1000	Basic Materials	23	222,697	10.19	20	221,703	10.50	3	994	1.32
2000	Industrials	97	277,366	12.69	59	265,473	12.58	38	11,893	15.81
3000	Consumer Goods	41	340,887	15.59	29	338,075	16.02	12	2,812	3.74
4000	Health Care	15	181,948	8.32	13	181,417	8.60	2	531	0.71
5000	Consumer Services	79	273,543	12.51	53	265,182	12.56	26	8,361	11.11
6000	Telecommunications	6	46,522	2.13	6	46,522	2.20	-	-	-
7000	Utilities	8	61,714	2.82	8	61,714	2.92	-	-	-
8000	Financials	308	582,833	26.66	146	536,336	25.41	162	46,498	61.81
9000	Technology	16	23,339	1.07	9	20,782	0.98	7	2,558	3.40
Totals		606	2,185,925	100.00	351	2,110,695	100.00	255	75,230	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	606	351	255
Net MCap (GBPm)	2,185,925	2,110,695	75,230
Dividend Yield %	3.09	3.11	2.45
Constituent Sizes (Net MCap GBPm)			
Average	3,607	6,013	295
Largest	94,839	94,839	813
Smallest	32	302	32
Median	744	1,829	265
Weight of Largest Constituent (%)	4.34	4.49	1.08
Top 10 Holdings (% Index MCap)	31.48	32.60	8.93

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

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521