

# FTSE AIM Index Series

Data as at: 31 May 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)

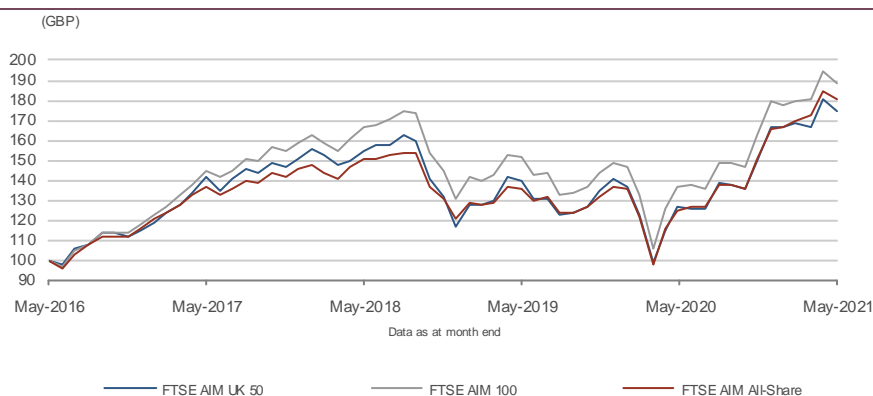
Note (\*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

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	3.7	16.2	4.5	37.8	12.5	74.3	4.0	11.8	16.0	26.9	21.4
FTSE AIM 100	5.4	16.2	5.3	38.6	13.1	88.9	4.2	13.6	13.9	26.4	20.8
FTSE AIM All-Share	6.4	20.0	8.9	44.6	20.0	80.8	6.3	12.6	12.0	24.9	19.7

\* 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	Retailers	3,270	8.21
Fevertree Drinks	UK	Beverages	2,616	6.57
ITM Power	UK	Alternative Energy	1,688	4.24
Gamma Communications	UK	Telecommunications Service Providers	1,687	4.24
JET2	UK	Travel and Leisure	1,686	4.23
Keywords Studios	UK	Leisure Goods	1,662	4.17
Abcam	UK	Pharmaceuticals and Biotechnology	1,643	4.13
RWS Holdings	UK	Industrial Support Services	1,606	4.03
CVS Group	UK	Consumer Services	1,481	3.72
GB Group	UK	Software and Computer Services	1,368	3.43
<b>Totals</b>			<b>18,707</b>	<b>46.97</b>

**Top 10 Constituents - FTSE AIM 100**

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
ASOS	UK	Retailers	3,270	5.01
boohoo group plc	Jersey	Retailers	2,960	4.54
Fevertree Drinks	UK	Beverages	2,616	4.01
Burford Capital	Guernsey	Investment Banking and Brokerage Services	1,707	2.62
ITM Power	UK	Alternative Energy	1,688	2.59
Gamma Communications	UK	Telecommunications Service Providers	1,687	2.59
JET2	UK	Travel and Leisure	1,686	2.58
Keywords Studios	UK	Leisure Goods	1,662	2.55
Abcam	UK	Pharmaceuticals and Biotechnology	1,643	2.52
Breedon Group	Jersey	Construction and Materials	1,630	2.50
<b>Totals</b>			<b>20,550</b>	<b>31.50</b>

**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 %
1010	Technology	95	10,170	10.92	14	5,987	9.18	10	4,914	12.34
1510	Telecommunications	15	2,333	2.51	2	1,944	2.98	1	1,687	4.24
2010	Health Care	78	13,670	14.68	17	9,861	15.12	6	4,799	12.05
3010	Banks	2	98	0.11	-	-	-	-	-	-
3020	Financial Services	73	8,407	9.03	8	5,409	8.29	5	2,881	7.23
3030	Insurance	3	326	0.35	1	229	0.35	-	-	-
3510	Real Estate	13	2,563	2.75	3	1,848	2.83	2	1,460	3.67
4010	Automobiles and Parts	2	119	0.13	-	-	-	-	-	-
4020	Consumer Products and Services	26	7,679	8.25	8	6,641	10.18	5	4,583	11.51
4030	Media	26	4,205	4.52	4	3,388	5.19	1	706	1.77
4040	Retailers	16	7,610	8.17	3	6,744	10.34	2	3,784	9.50
4050	Travel and Leisure	26	3,082	3.31	3	2,225	3.41	3	2,225	5.59
4510	Food Beverage and Tobacco	14	4,005	4.30	4	3,592	5.51	3	3,431	8.61
4520	Personal Care Drug and Grocery Stores	3	1,015	1.09	2	910	1.39	-	-	-
5010	Construction and Materials	17	3,852	4.14	3	2,938	4.50	2	1,308	3.28
5020	Industrial Goods and Services	107	10,830	11.63	17	6,866	10.52	6	4,104	10.30
5510	Basic Resources	100	5,835	6.27	5	2,405	3.69	2	913	2.29
5520	Chemicals	10	308	0.33	-	-	-	-	-	-
6010	Energy	87	5,803	6.23	6	3,559	5.45	3	3,034	7.62
6510	Utilities	10	1,214	1.30	1	695	1.07	-	-	-
<b>Totals</b>		<b>723</b>	<b>93,122</b>	<b>100.00</b>	<b>101</b>	<b>65,240</b>	<b>100.00</b>	<b>51</b>	<b>39,829</b>	<b>100.00</b>

## 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	815	0.88	1	233	0.36
Bermuda	5	613	0.66	1	229	0.35
British Virgin Islands	16	521	0.56	-	-	-
Canada	7	373	0.40	-	-	-
Cayman Islands	6	1,435	1.54	1	1,343	2.06
Cyprus	2	145	0.16	1	133	0.20
Falkland Islands (malvinas)	1	5	0.00	-	-	-
Finland	1	53	0.06	-	-	-
France	1	258	0.28	1	258	0.40
Gibraltar	1	10	0.01	-	-	-
Guernsey	16	2,511	2.70	2	1,830	2.80
Hong Kong	1	4	0.00	-	-	-
Ireland	15	1,517	1.63	2	1,362	2.09
Isle Of Man	15	1,063	1.14	2	825	1.27
Israel	5	1,151	1.24	1	1,084	1.66
Italy	1	6	0.01	-	-	-
Jersey	17	5,729	6.15	3	4,788	7.34
Malaysia	1	55	0.06	-	-	-
Singapore	1	14	0.02	-	-	-
UK	589	75,517	81.09	84	52,161	79.95
USA	4	1,310	1.41	2	994	1.52
Zambia	1	16	0.02	-	-	-
<b>Totals</b>	<b>723</b>	<b>93,122</b>	<b>100.00</b>	<b>101</b>	<b>65,240</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	723	101	51
Net MCap (GBPm)	93,122	65,240	39,829
Dividend Yield %	0.74	0.76	0.83
Constituent Sizes (Net MCap GBPm)			
Average	129	646	781
Largest	3,270	3,270	3,270
Smallest	0	41	164
Median	33	466	514
Weight of Largest Constituent (%)	3.51	5.01	8.21
Top 10 Holdings (% Index MCap)	22.07	31.50	46.97

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