

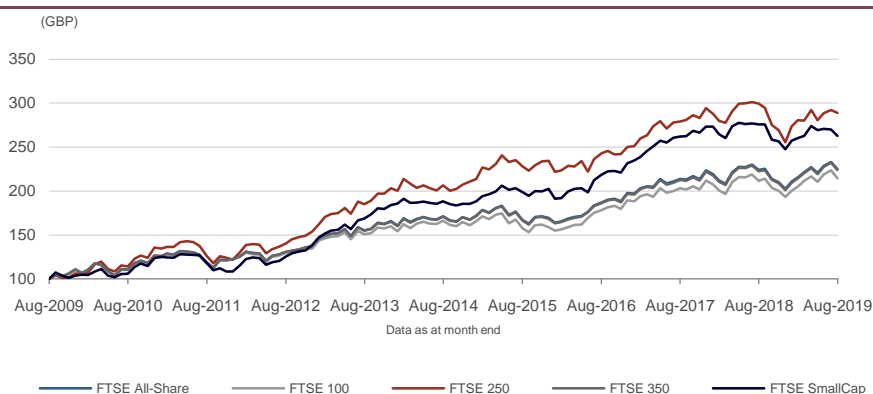
FTSE All-Share Indexes

Data as at: 30 August 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 SETSm 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	2.0	4.3	11.1	0.4	20.2	31.2	6.3	5.6	11.8	9.7	9.8
FTSE 100	2.0	4.7	11.0	1.4	20.4	29.2	6.4	5.3	12.4	10.1	10.4
FTSE 250	3.1	3.0	13.2	-3.4	19.0	40.0	6.0	7.0	12.3	10.3	10.3
FTSE 350	2.1	4.4	11.3	0.6	20.2	30.9	6.3	5.5	12.0	9.8	10.0
FTSE SmallCap	-2.4	1.0	6.2	-4.8	20.4	39.6	6.4	6.9	8.1	7.6	8.5

* 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

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	0.0	0.6	0.6	0.8	-12.6	-15.0	-18.7	-18.7
FTSE 100	0.0	0.6	0.5	0.7	-12.0	-14.5	-20.0	-20.0
FTSE 250	-0.3	0.5	0.7	0.9	-16.7	-18.7	-18.7	-21.9
FTSE 350	0.0	0.6	0.6	0.7	-12.6	-15.0	-18.9	-18.9
FTSE SmallCap	-0.6	0.8	0.8	1.0	-12.2	-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	119,653	5.34
BP	Oil & Gas Producers	99,560	4.44
Royal Dutch Shell A	Oil & Gas Producers	99,506	4.44
AstraZeneca	Pharmaceuticals & Biotechnology	95,975	4.28
Royal Dutch Shell B	Oil & Gas Producers	84,828	3.79
GlaxoSmithKline	Pharmaceuticals & Biotechnology	83,820	3.74
Diageo	Beverages	81,768	3.65
British American Tobacco	Tobacco	65,681	2.93
Unilever	Personal Goods	56,553	2.52
Rio Tinto	Mining	45,590	2.03
Totals		832,934	37.17

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	14	293,895	13.11	10	293,288	13.56	4	607	0.78
1000	Basic Materials	26	165,336	7.38	20	164,231	7.59	6	1,105	1.42
2000	Industrials	105	264,526	11.80	62	252,390	11.67	43	12,136	15.55
3000	Consumer Goods	42	332,845	14.85	31	330,036	15.26	11	2,809	3.60
4000	Health Care	18	215,123	9.60	11	212,917	9.84	7	2,206	2.83
5000	Consumer Services	89	268,914	12.00	61	262,205	12.12	28	6,710	8.59
6000	Telecommunications	5	59,588	2.66	5	59,588	2.75	-	-	-
7000	Utilities	8	60,139	2.68	8	60,139	2.78	-	-	-
8000	Financials	307	558,202	24.91	132	507,237	23.45	175	50,966	65.29
9000	Technology	17	22,400	1.00	11	20,874	0.97	6	1,526	1.96
Totals		631	2,240,969	100.00	351	2,162,903	100.00	280	78,066	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	631	351	280
Net MCap (GBPm)	2,240,969	2,162,903	78,066
Dividend Yield %	4.31	4.33	3.84
Constituent Sizes (Net MCap GBPm)			
Average	3,551	6,162	279
Largest	119,653	119,653	678
Smallest	18	110	18
Median	620	1,708	256
Weight of Largest Constituent (%)	5.34	5.53	0.87
Top 10 Holdings (% Index MCap)	37.17	38.51	8.03

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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Data definitions available from
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