

# FTSE AIM Index Series

Data as at: 30 August 2019

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)

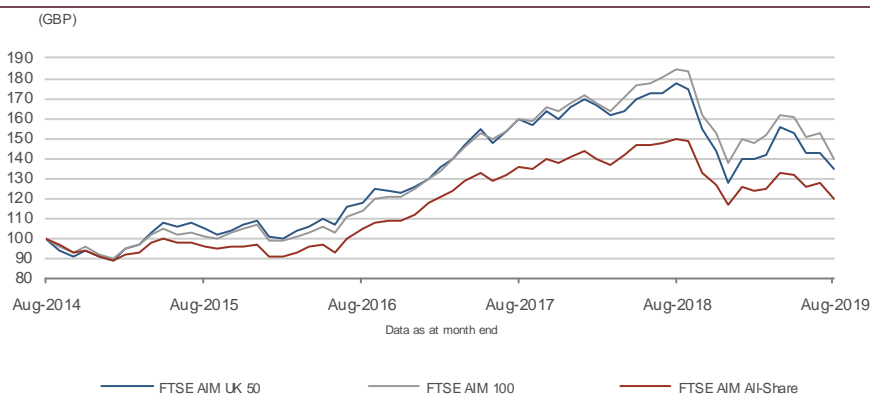
Note (\*): companies are ranked by full market capitalisation i.e. before the application of any investibility weighting.

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	-11.7	-3.7	5.3	-24.1	14.0	34.6	4.5	6.1	17.0	15.5	15.6
FTSE AIM 100	-12.8	-5.4	1.4	-24.2	22.8	40.0	7.1	7.0	15.1	13.9	14.5
FTSE AIM All-Share	-8.9	-3.4	2.4	-20.0	14.8	19.7	4.7	3.7	11.8	11.4	12.5

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE AIM UK 50	59.0	35.1	-20.6	14.1	44.8	-24.0	19.9	15.7	31.6	-22.5
FTSE AIM 100	60.9	47.5	-26.8	2.0	23.6	-19.9	15.9	17.5	34.6	-17.8
FTSE AIM All-Share	68.1	44.1	-25.2	2.9	21.3	-16.5	6.6	16.1	26.0	-17.1

**Top 10 Constituents - FTSE AIM UK 50**

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Fevertree Drinks	UK	Beverages	2,314	9.20
ASOS	UK	General Retailers	1,342	5.33
Abcam	UK	Pharmaceuticals & Biotechnology	1,218	4.84
Clinigen Group	UK	Pharmaceuticals & Biotechnology	1,089	4.33
Secure Income REIT	UK	Real Estate Investment Trusts	1,042	4.14
Keywords Studios	UK	Support Services	882	3.51
RWS Holdings	UK	Support Services	848	3.37
GB Group	UK	Software & Computer Services	838	3.33
James Halstead	UK	Construction & Materials	828	3.29
Hurricane Energy	UK	Oil & Gas Producers	820	3.26
<b>Totals</b>			<b>11,220</b>	<b>44.61</b>

**Top 10 Constituents - FTSE AIM 100**

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Fevertree Drinks	UK	Beverages	2,314	5.90
boohoo group plc	Jersey	General Retailers	1,579	4.03
Burford Capital	Guernsey	Financial Services	1,402	3.58
ASOS	UK	General Retailers	1,342	3.42
Abcam	UK	Pharmaceuticals & Biotechnology	1,218	3.11
Clinigen Group	UK	Pharmaceuticals & Biotechnology	1,089	2.78
Hutchison China Meditech	Cayman Islands	Pharmaceuticals & Biotechnology	1,086	2.77
Secure Income REIT	UK	Real Estate Investment Trusts	1,042	2.66
Keywords Studios	UK	Support Services	882	2.25
RWS Holdings	UK	Support Services	848	2.16
<b>Totals</b>			<b>12,801</b>	<b>32.67</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 %
0500	Oil & Gas	89	4,506	7.82	6	2,293	5.85	4	1,989	7.91
1300	Chemicals	13	580	1.01	1	354	0.90	1	354	1.41
1700	Basic Resources	98	3,253	5.65	5	1,508	3.85	1	323	1.29
2300	Construction & Materials	15	1,520	2.64	2	1,164	2.97	1	828	3.29
2700	Industrial Goods & Services	121	8,272	14.36	17	5,370	13.70	8	3,551	14.12
3300	Automobiles & Parts	3	39	0.07	-	-	-	-	-	-
3500	Food & Beverage	14	3,620	6.28	5	3,416	8.72	4	3,278	13.03
3700	Personal & Household Goods	27	2,787	4.84	9	2,315	5.91	3	902	3.58
4500	Health Care	76	7,425	12.89	10	5,339	13.63	5	3,587	14.26
5300	Retail	22	4,528	7.86	6	4,139	10.56	3	2,092	8.32
5500	Media	34	2,225	3.86	4	1,469	3.75	2	650	2.58
5700	Travel & Leisure	26	1,756	3.05	3	1,155	2.95	3	1,155	4.59
6500	Telecommunications	6	885	1.54	1	735	1.88	1	735	2.92
7500	Utilities	10	169	0.29	-	-	-	-	-	-
8300	Banks	1	4	0.01	-	-	-	-	-	-
8500	Insurance	3	241	0.42	1	163	0.42	-	-	-
8600	Real Estate	18	2,236	3.88	3	1,416	3.61	2	1,316	5.23
8700	Financial Services	84	6,366	11.05	14	4,089	10.44	6	1,511	6.01
9500	Technology	106	7,194	12.49	14	4,259	10.87	7	2,878	11.44
<b>Totals</b>		<b>766</b>	<b>57,607</b>	<b>100.00</b>	<b>101</b>	<b>39,185</b>	<b>100.00</b>	<b>51</b>	<b>25,150</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	18	473	0.82	-	-	-
Belize	1	4	0.01	-	-	-
Bermuda	7	400	0.69	1	163	0.42
British Virgin Islands	18	250	0.43	-	-	-
Canada	8	490	0.85	1	152	0.39
Cayman Islands	6	1,181	2.05	1	1,086	2.77
Cyprus	2	75	0.13	1	71	0.18
Falkland Islands (malvinas)	1	5	0.01	-	-	-
Finland	1	12	0.02	-	-	-
Gibraltar	2	7	0.01	-	-	-
Guernsey	18	2,314	4.02	4	1,884	4.81
Hong Kong	1	7	0.01	-	-	-
Ireland	16	867	1.50	2	688	1.76
Isle Of Man	16	470	0.82	1	310	0.79
Israel	6	233	0.40	-	-	-
Jersey	20	3,218	5.59	4	2,704	6.90
Luxembourg	1	2	0.00	-	-	-
Singapore	1	18	0.03	-	-	-
UK	619	47,188	81.91	84	31,793	81.14
USA	3	379	0.66	2	332	0.85
Zambia	1	14	0.03	-	-	-
<b>Totals</b>	<b>766</b>	<b>57,607</b>	<b>100.00</b>	<b>101</b>	<b>39,185</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	766	101	51
Net MCap (GBPm)	57,607	39,185	25,150
Dividend Yield %	1.76	1.64	1.78
Constituent Sizes (Net MCap GBPm)			
Average	75	388	493
Largest	2,314	2,314	2,314
Smallest	0	30	96
Median	18	259	325
Weight of Largest Constituent (%)	4.02	5.90	9.20
Top 10 Holdings (% Index MCap)	22.22	32.67	44.61

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Data definitions available from  
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