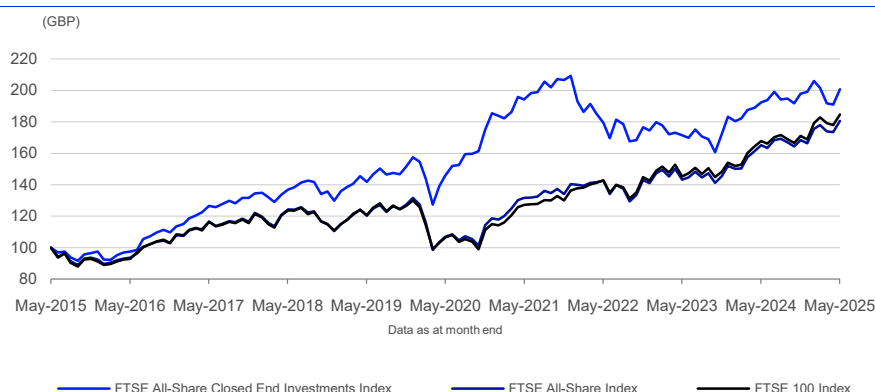


FTSE All-Share Closed End Investments Index

Data as at: 30 May 2025

The FTSE All-Share Equity Investment Trust Index is a market-capitalization weighted index representing the performance of the large, mid and small cap stocks from the FTSE UK Index Series. The index covers companies classified as Equity Investment Trust's within the ICB classification system and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

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 Closed End Investments Index | -0.4 | 1.4 | 0.8 | 4.4 | 12.0 | 37.7 | 3.8 | 6.6 | 13.7 | 13.3 | 11.9 |
| FTSE All-Share Index | 1.5 | 7.3 | 8.6 | 9.4 | 26.8 | 69.0 | 8.2 | 11.1 | 12.8 | 13.8 | 11.2 |
| FTSE 100 Index | 1.0 | 8.0 | 9.4 | 10.1 | 29.4 | 73.8 | 9.0 | 11.7 | 12.9 | 13.9 | 11.0 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|------|------|------|------|------|-------|------|-------|------|------|
| FTSE All-Share Closed End Investments Index | 5.2 | 16.6 | 18.4 | -3.4 | 21.4 | 17.8 | 12.8 | -16.6 | 4.9 | 8.7 |
| FTSE All-Share Index | 1 | 16.8 | 13.1 | -9.5 | 19.2 | -9.8 | 18.3 | 0.3 | 7.9 | 9.5 |
| FTSE 100 Index | -1.3 | 19.1 | 11.9 | -8.7 | 17.3 | -11.5 | 18.4 | 4.7 | 7.9 | 9.7 |

Return/Risk Ratio and Drawdown - Total Return

| Index (GBP) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE All-Share Closed End Investments Index | 0.3 | 0.3 | 0.6 | 0.6 | -16.3 | -16.3 | -25.1 | -34.7 |
| FTSE All-Share Index | 0.8 | 0.6 | 1.0 | 0.5 | -12.8 | -12.8 | -12.8 | -35.3 |
| FTSE 100 Index | 0.8 | 0.7 | 1.1 | 0.5 | -12.9 | -12.9 | -12.9 | -34.2 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

Includes FTSE All-Share index constituents with an NICB classification of 302040 (Closed End Investments)

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, available 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.

Top 10 Constituents

| Constituent | ICB Sector | Net MCap (GBPm) | Wgt % |
|---------------------------------|------------------------|-----------------|-------|
| Scottish Mortgage Inv Tst | Closed End Investments | 12,085 | 8.58 |
| Pershing Square Holdings | Closed End Investments | 5,776 | 4.10 |
| F&C Investment Trust | Closed End Investments | 5,244 | 3.72 |
| Alliance Witan | Closed End Investments | 4,795 | 3.41 |
| Polar Capital Technology Trust | Closed End Investments | 3,865 | 2.75 |
| JPMorgan Global Growth & Income | Closed End Investments | 2,694 | 1.91 |
| Greencoat UK Wind | Closed End Investments | 2,544 | 1.81 |
| Monks Investment Trust | Closed End Investments | 2,364 | 1.68 |
| City of London Investment Trust | Closed End Investments | 2,362 | 1.68 |
| HICL Infrastructure | Closed End Investments | 2,313 | 1.64 |
| Totals | | 44,043 | 31.28 |

Index Characteristics

| Attributes | FTSE All-Share Closed End Investments | FTSE All-Share | FTSE 100 |
|-----------------------------------|---------------------------------------|----------------|-----------|
| Number of constituents | 181 | 548 | 100 |
| Net MCap (GBPm) | 140,814 | 2,504,402 | 2,165,879 |
| Dividend Yield % | 2.93 | 3.49 | 3.49 |
| Constituent Sizes (Net MCap GBPm) | | | |
| Average | 778 | 4,570 | 21,659 |
| Largest | 12,085 | 160,554 | 160,554 |
| Smallest | 21 | 17 | 1,796 |
| Median | 395 | 651 | 7,807 |
| Weight of Largest Constituent (%) | 8.58 | 6.41 | 7.41 |
| Top 10 Holdings (% Index MCap) | 31.28 | 38.74 | 44.80 |

INFORMATION

Index Universe

FTSE All-Share Index

Base Date

1 June 1998

Base Value

4031.99

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP, EUR

Review Dates

Quarterly with annual rebalance in June

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