

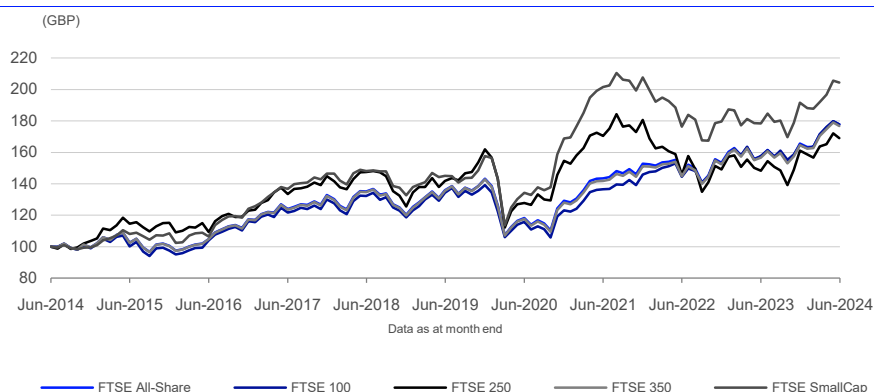
# FTSE All-Share Indices

Data as at: 28 June 2024

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 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	3.7	7.4	7.4	13.0	23.9	30.9	7.4	5.5	10.2	11.7	14.4
FTSE 100	3.7	7.9	7.9	12.8	30.2	32.4	9.2	5.8	10.2	11.5	13.8
FTSE 250	3.2	4.8	4.8	13.9	-0.9	19.1	-0.3	3.6	14.0	15.3	19.5
FTSE 350	3.7	7.4	7.4	13.0	24.7	30.5	7.6	5.5	10.3	11.7	14.4
FTSE SmallCap	6.5	6.7	6.7	14.6	1.4	40.9	0.5	7.1	8.8	11.2	17.8

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0
FTSE 350	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2	0.8	8.0
FTSE SmallCap	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0	-13.6	6.7

## 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-indices, 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 indices 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	1.3	0.7	0.4	0.5	-6.1	-11.1	-35.3	-35.3
FTSE 100	1.3	0.8	0.4	0.5	-5.5	-9.3	-34.2	-34.2
FTSE 250	1.0	0.0	0.2	0.3	-12.3	-29.5	-41.7	-41.7
FTSE 350	1.3	0.7	0.4	0.5	-6.1	-11.0	-35.2	-35.2
FTSE SmallCap	1.6	0.0	0.4	0.5	-9.0	-23.2	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	185,056	7.72
Shell	Oil Gas and Coal	181,099	7.56
HSBC Hldgs	Banks	128,754	5.37
Unilever	Personal Care Drug and Grocery Stores	107,040	4.47
BP	Oil Gas and Coal	80,230	3.35
RELX	Media	67,998	2.84
GSK	Pharmaceuticals and Biotechnology	61,140	2.55
Rio Tinto	Industrial Metals and Mining	55,576	2.32
Diageo	Beverages	55,316	2.31
Glencore	Industrial Metals and Mining	54,807	2.29
Totals		977,016	40.78

ICB Industry Breakdown

		FTSE All-Share			FTSE 350			FTSE SmallCap		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	16	32,298	1.35	13	31,360	1.34	3	938	1.90
15	Telecommunications	6	29,079	1.21	6	29,079	1.24	-	-	-
20	Health Care	10	286,415	11.95	9	286,160	12.20	1	256	0.52
30	Financials	257	586,881	24.50	136	558,012	23.78	121	28,869	58.37
35	Real Estate	49	62,296	2.60	25	57,198	2.44	24	5,099	10.31
40	Consumer Discretionary	75	259,442	10.83	52	254,622	10.85	23	4,820	9.74
45	Consumer Staples	25	320,991	13.40	22	320,507	13.66	3	483	0.98
50	Industrials	85	295,184	12.32	57	288,703	12.30	28	6,481	13.10
55	Basic Materials	21	168,953	7.05	14	167,594	7.14	7	1,360	2.75
60	Energy	15	268,355	11.20	8	267,201	11.39	7	1,154	2.33
65	Utilities	8	86,026	3.59	8	86,026	3.67	-	-	-
Totals		567	2,395,921	100.00	350	2,346,463	100.00	217	49,458	100.00

Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	567	350	217
Net MCap (GBPm)	2,395,921	2,346,463	49,458
Dividend Yield %	3.70	3.69	4.15
Constituent Sizes (Net MCap GBPm)			
Average	4,226	6,704	228
Largest	185,056	185,056	514
Smallest	47	81	47
Median	678	1,497	215
Weight of Largest Constituent (%)	7.72	7.89	1.04
Top 10 Holdings (% Index MCap)	40.78	41.64	9.35

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 indices 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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