

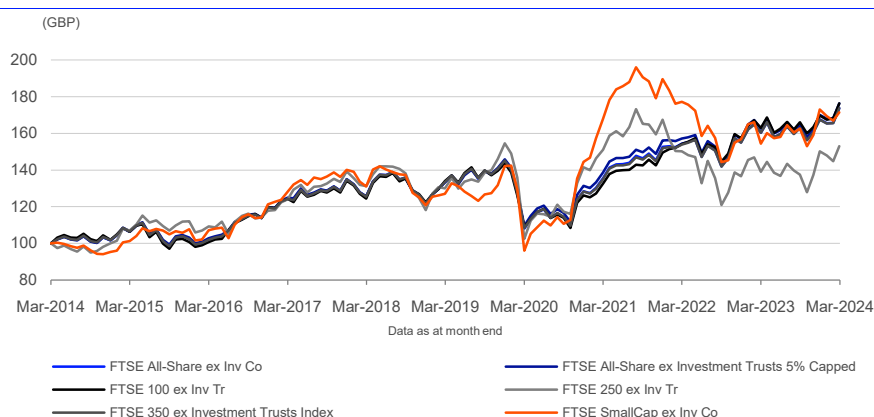
FTSE All-Share ex Investment Trust Indices

Data as at: 29 March 2024

The FTSE UK Index Series 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 ex Investment Trust Indices exclude ICB sector 302040 (Closed End Investments) from the index. A 5% Capped version of the index is also available. They are 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 ex Inv Co	3.7	6.7	3.7	8.4	28.1	30.3	8.6	5.4	10.4	11.7	14.8
FTSE All-Share ex Investment Trusts 5% Capped	3.7	7.1	3.7	8.4	27.1	32.3	8.3	5.8	10.4	11.7	14.7
FTSE 100 ex Inv Tr	3.9	6.2	3.9	8.2	33.0	31.6	10.0	5.6	10.3	11.4	13.9
FTSE 250 ex Inv Tr	1.9	11.4	1.9	10.1	1.3	17.7	0.4	3.3	15.9	16.6	22.1
FTSE 350 ex Investment Trusts Index	3.7	6.7	3.7	8.4	28.6	30.1	8.7	5.4	10.4	11.7	14.7
FTSE SmallCap ex Inv Co	-1.0	5.4	-1.0	11.0	2.0	34.9	0.7	6.2	10.8	13.0	21.8
FTSE All-Share	3.6	6.9	3.6	8.4	26.1	30.3	8.0	5.4	10.3	11.5	14.5

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE All-Share ex Inv Co	1.0	0.8	16.8	12.9	-9.8	19.0	-11.4	18.7	1.6	8.1
FTSE All-Share ex Investment Trusts 5% Capped	1.1	1.4	16.1	12.7	-10.1	20.2	-10.0	18.9	0.6	8.3
FTSE 100 ex Inv Tr	0.7	-1.3	19.1	11.9	-8.8	17.3	-12.1	18.5	5.2	7.9
FTSE 250 ex Inv Tr	2.8	12.0	5.1	18.2	-15.2	30.8	-8.5	18.4	-18.4	10.0
FTSE 350 ex Investment Trusts Index	1.0	0.6	16.8	12.8	-9.7	19.1	-11.6	18.5	2.0	8.1
FTSE SmallCap ex Inv Co	-2.7	13.0	12.5	15.6	-13.8	17.7	1.7	31.3	-17.3	10.4
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

FEATURES

Coverage

FTSE All-Share index excluding stocks with an ICB sector 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.

Capping

A 5% capped version of the index is also available. Constituents are capped at 5% of the total index quarterly to avoid over-concentration in any one stock.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indices are calculated based on price and total return methodologies, available end-of-day and in some instances real-time.

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 ex Inv Co	0.9	0.7	0.4	0.5	-7.4	-10.9	-35.5	-35.5
FTSE All-Share ex Investment Trusts 5% Capped	0.9	0.7	0.4	0.5	-7.2	-11.5	-35.0	-35.0
FTSE 100 ex Inv Tr	0.9	0.9	0.4	0.5	-7.6	-9.3	-34.3	-34.3
FTSE 250 ex Inv Tr	0.7	0.0	0.2	0.3	-13.7	-32.6	-43.6	-43.6
FTSE 350 ex Investment Trusts Index	0.9	0.7	0.4	0.5	-7.5	-10.7	-35.3	-35.3
FTSE SmallCap ex Inv Co	1.2	0.0	0.3	0.3	-8.8	-29.2	-43.0	-43.5
FTSE All-Share	0.9	0.7	0.4	0.5	-7.2	-11.1	-35.3	-35.3

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 ex Inv Tr Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	170,497	7.71
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	7.13
HSBC Hldgs	Banks	118,241	5.35
Unilever	Personal Care Drug and Grocery Stores	98,592	4.46
BP	Oil Gas and Coal	82,636	3.74
GSK	Pharmaceuticals and Biotechnology	68,695	3.11
RELX	Media	64,876	2.93
Diageo	Beverages	64,626	2.92
Rio Tinto	Industrial Metals and Mining	54,610	2.47
Glencore	Industrial Metals and Mining	52,776	2.39
Totals		933,240	42.22

Top 10 Constituents - FTSE All-Share ex Inv Tr 5% Capped Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	107,407	5.15
Shell	Oil Gas and Coal	106,893	5.13
AstraZeneca	Pharmaceuticals and Biotechnology	105,379	5.06
Unilever	Personal Care Drug and Grocery Stores	98,592	4.73
BP	Oil Gas and Coal	82,636	3.97
GSK	Pharmaceuticals and Biotechnology	68,695	3.30
RELX	Media	64,876	3.11
Diageo	Beverages	64,626	3.10
Rio Tinto	Industrial Metals and Mining	54,610	2.62
Glencore	Industrial Metals and Mining	52,776	2.53
Totals		806,491	38.70

INFORMATION

Index Universe

FTSE All-Share Index

Base Date

1 June 1998

Base Value

2794.23

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

ICB Industry Breakdown

		FTSE All-Share ex Inv Co			FTSE All-Share ex Investment Trusts 5% Capped			FTSE All-Share		
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	17	32,302	1.46	17	32,302	1.55	17	32,302	1.37
15	Telecommunications	6	26,427	1.20	6	26,427	1.27	6	26,427	1.12
20	Health Care	11	269,370	12.19	11	217,059	10.42	11	269,370	11.43
30	Financials	65	410,289	18.56	65	399,454	19.17	254	557,279	23.64
35	Real Estate	50	61,598	2.79	50	61,598	2.96	50	61,598	2.61
40	Consumer Discretionary	76	294,752	13.33	76	294,752	14.14	76	294,752	12.50
45	Consumer Staples	24	319,606	14.46	24	319,606	15.34	24	319,606	13.56
50	Industrials	84	295,490	13.37	84	295,490	14.18	84	295,490	12.53
55	Basic Materials	21	159,027	7.19	21	159,027	7.63	21	159,027	6.75
60	Energy	15	259,546	11.74	15	195,942	9.40	15	259,546	11.01
65	Utilities	8	82,198	3.72	8	82,198	3.94	8	82,198	3.49
Totals		377	2,210,606	100.00	377	2,083,857	100.00	566	2,357,595	100.00

ICB Industry Breakdown

		FTSE 350 ex Investment Trusts Index			FTSE SmallCap ex Inv Co		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	12	31,054	1.42	5	1,248	5.17
15	Telecommunications	6	26,427	1.21	-	-	-
20	Health Care	10	269,197	12.31	1	173	0.72
30	Financials	46	406,265	18.58	19	4,024	16.65
35	Real Estate	26	56,813	2.60	24	4,785	19.80
40	Consumer Discretionary	54	289,920	13.26	22	4,832	20.00
45	Consumer Staples	21	318,737	14.58	3	870	3.60
50	Industrials	59	290,104	13.27	25	5,386	22.29
55	Basic Materials	15	157,837	7.22	6	1,190	4.93
60	Energy	8	258,346	11.82	7	1,200	4.97
65	Utilities	7	81,743	3.74	1	456	1.89
Totals		264	2,186,442	100.00	113	24,164	100.00

Index Characteristics

Attributes	FTSE All-Share ex Inv Co	FTSE All-Share ex Investment Trusts 5% Capped	FTSE All-Share
Number of constituents	377	377	566
Net MCap (GBPm)	2,210,606	2,083,857	2,357,595
Constituent Sizes (Net MCap GBPm)			
Average	5,864	5,527	4,165
Largest	170,497	107,407	170,497
Smallest	39	39	8
Median	1,030	1,030	650
Weight of Largest Constituent (%)	7.71	5.15	7.23
Top 10 Holdings (% Index MCap)	42.22	38.70	39.58

Index Characteristics

Attributes	FTSE 100 ex Inv Tr	FTSE 250 ex Inv Tr	FTSE 350 ex Investment Trusts Index	FTSE SmallCap ex Inv Co
Number of constituents	97	167	264	113
Net MCap (GBPm)	1,961,952	224,490	2,186,442	24,164
Constituent Sizes (Net MCap GBPm)				
Average	20,226	1,344	8,282	214
Largest	170,497	4,237	170,497	563
Smallest	866	89	89	39
Median	7,839	1,140	1,861	205
Weight of Largest Constituent (%)	8.69	1.89	7.80	2.33
Top 10 Holdings (% Index MCap)	47.57	15.76	42.68	17.71

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