

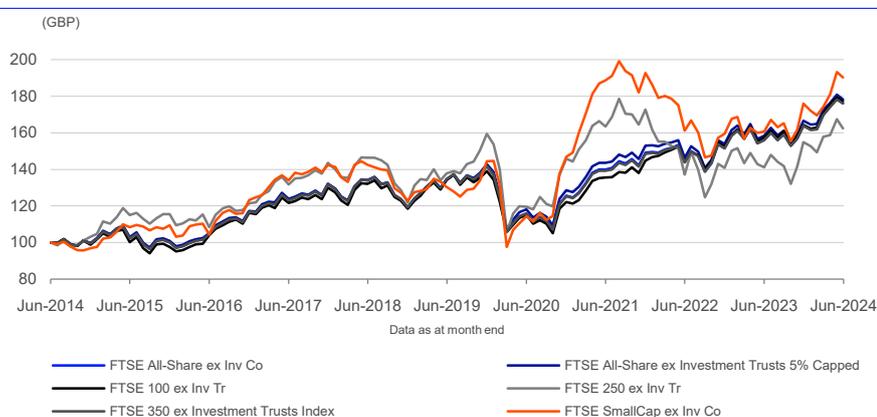
FTSE All-Share ex Investment Trust Indices

Data as at: 28 June 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	7.5	7.5	12.9	25.9	31.0	8.0	5.5	10.4	11.8	14.6
FTSE All-Share ex Investment Trusts 5% Capped	3.2	7.1	7.1	12.6	24.3	32.7	7.5	5.8	10.4	11.8	14.6
FTSE 100 ex Inv Tr	3.8	7.8	7.8	12.6	30.8	32.2	9.4	5.7	10.2	11.5	13.8
FTSE 250 ex Inv Tr	2.9	4.8	4.8	15.1	-0.6	17.8	-0.2	3.3	16.0	16.7	22.1
FTSE 350 ex Investment Trusts Index	3.7	7.5	7.5	12.8	26.4	30.7	8.1	5.5	10.4	11.8	14.6
FTSE SmallCap ex Inv Co	9.3	8.2	8.2	18.5	0.8	46.1	0.3	7.9	10.8	13.1	21.9
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

* 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	1.3	0.7	0.4	0.5	-6.0	-10.9	-35.5	-35.5
FTSE All-Share ex Investment Trusts 5% Capped	1.2	0.7	0.4	0.5	-6.4	-11.5	-35.0	-35.0
FTSE 100 ex Inv Tr	1.3	0.8	0.4	0.5	-5.5	-9.3	-34.3	-34.3
FTSE 250 ex Inv Tr	0.9	0.0	0.2	0.3	-13.7	-32.6	-43.6	-43.6
FTSE 350 ex Investment Trusts Index	1.3	0.7	0.4	0.5	-6.0	-10.7	-35.3	-35.3
FTSE SmallCap ex Inv Co	1.7	0.0	0.4	0.4	-8.8	-29.2	-43.0	-43.5
FTSE All-Share	1.3	0.7	0.4	0.5	-6.1	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	185,056	8.24
Shell	Oil Gas and Coal	181,099	8.07
HSBC Hldgs	Banks	128,754	5.73
Unilever	Personal Care Drug and Grocery Stores	107,040	4.77
BP	Oil Gas and Coal	80,230	3.57
RELX	Media	67,998	3.03
GSK	Pharmaceuticals and Biotechnology	61,140	2.72
Rio Tinto	Industrial Metals and Mining	55,576	2.48
Diageo	Beverages	55,316	2.46
Glencore	Industrial Metals and Mining	54,807	2.44
Totals		977,016	43.52

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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	107,326	5.22
HSBC Hldgs	Banks	103,745	5.05
AstraZeneca	Pharmaceuticals and Biotechnology	101,404	4.93
Unilever	Personal Care Drug and Grocery Stores	100,245	4.88
BP	Oil Gas and Coal	80,230	3.90
RELX	Media	67,998	3.31
GSK	Pharmaceuticals and Biotechnology	61,140	2.97
Rio Tinto	Industrial Metals and Mining	55,576	2.70
Diageo	Beverages	55,316	2.69
Glencore	Industrial Metals and Mining	54,807	2.67
Totals		787,787	38.32

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	16	32,298	1.44	16	32,298	1.57	16	32,298	1.35
15	Telecommunications	6	29,079	1.30	6	29,079	1.41	6	29,079	1.21
20	Health Care	10	286,415	12.76	10	202,763	9.86	10	286,415	11.95
30	Financials	66	436,051	19.42	66	411,042	19.99	257	586,881	24.50
35	Real Estate	49	62,296	2.77	49	62,296	3.03	49	62,296	2.60
40	Consumer Discretionary	75	259,442	11.56	75	259,442	12.62	75	259,442	10.83
45	Consumer Staples	25	320,991	14.30	25	314,196	15.28	25	320,991	13.40
50	Industrials	85	295,184	13.15	85	295,184	14.36	85	295,184	12.32
55	Basic Materials	21	168,953	7.53	21	168,953	8.22	21	168,953	7.05
60	Energy	15	268,355	11.95	15	194,582	9.46	15	268,355	11.20
65	Utilities	8	86,026	3.83	8	86,026	4.18	8	86,026	3.59
Totals		376	2,245,091	100.00	376	2,055,861	100.00	567	2,395,921	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	13	31,360	1.41	3	938	3.94
15	Telecommunications	6	29,079	1.31	-	-	-
20	Health Care	9	286,160	12.88	1	256	1.07
30	Financials	50	432,857	19.49	16	3,194	13.43
35	Real Estate	25	57,198	2.57	24	5,099	21.44
40	Consumer Discretionary	52	254,622	11.46	23	4,820	20.26
45	Consumer Staples	22	320,507	14.43	3	483	2.03
50	Industrials	57	288,703	13.00	28	6,481	27.25
55	Basic Materials	14	167,594	7.54	7	1,360	5.72
60	Energy	8	267,201	12.03	7	1,154	4.85
65	Utilities	8	86,026	3.87	-	-	-
Totals		264	2,221,308	100.00	112	23,784	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	376	376	567
Net MCap (GBPm)	2,245,091	2,055,861	2,395,921
Dividend Yield %	3.75	3.79	3.70
Constituent Sizes (Net MCap GBPm)			
Average	5,971	5,468	4,226
Largest	185,056	107,326	185,056
Smallest	47	47	47
Median	1,059	1,059	678
Weight of Largest Constituent (%)	8.24	5.22	7.72
Top 10 Holdings (% Index MCap)	43.52	38.32	40.78

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	112
Net MCap (GBPm)	1,998,121	223,186	2,221,308	23,784
Dividend Yield %	3.78	3.48	3.75	4.31
Constituent Sizes (Net MCap GBPm)				
Average	20,599	1,336	8,414	212
Largest	185,056	3,819	185,056	489
Smallest	907	81	81	47
Median	7,298	1,179	1,814	211
Weight of Largest Constituent (%)	9.26	1.71	8.33	2.06
Top 10 Holdings (% Index MCap)	48.90	15.41	43.98	17.21

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