

# FTSE AIM Index Series

Data as at: 28 March 2024

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)

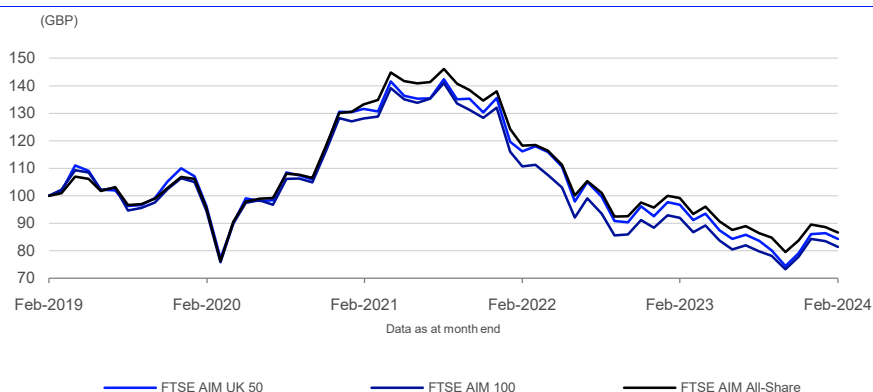
Note (\*): companies are ranked by full market capitalisation i.e. before the application of any investability weighting.

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	6.6	0.9	-2.0	-12.9	-35.9	-15.7	-13.8	-3.4	13.5	16.8	22.8
FTSE AIM 100	4.7	2.0	-3.5	-11.5	-36.5	-18.6	-14.0	-4.0	10.9	15.5	22.3
FTSE AIM All-Share	3.5	0.3	-3.3	-12.6	-34.9	-13.4	-13.4	-2.8	8.7	13.5	21.1

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE AIM UK 50	-24.0	19.9	15.7	31.6	-22.5	20.2	18.7	3.8	-31.7	-7.1
FTSE AIM 100	-19.9	15.9	17.5	34.6	-17.8	14.0	20.6	3.0	-33.1	-4.6
FTSE AIM All-Share	-16.5	6.6	16.1	26.0	-17.1	13.3	21.7	6.1	-30.7	-6.4

Top 10 Constituents - FTSE AIM UK 50

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
JET2	UK	Travel and Leisure	1,803	8.87
Fevertree Drinks	UK	Beverages	1,234	6.07
Gamma Communications	UK	Telecommunications Service Providers	1,209	5.95
Keywords Studios	UK	Leisure Goods	965	4.75
Next 15 Group	UK	Media	844	4.15
James Halstead	UK	Construction and Materials	694	3.42
GB Group	UK	Software and Computer Services	670	3.29
CVS Group	UK	Consumer Services	668	3.28
Renew Holdings	UK	Construction and Materials	651	3.21
Sigmaroc	UK	Construction and Materials	638	3.14
Totals			9,377	46.13

Top 10 Constituents - FTSE AIM 100

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Burford Capital	Guernsey	Investment Banking and Brokerage Services	2,495	6.57
JET2	UK	Travel and Leisure	1,803	4.75
Fevertree Drinks	UK	Beverages	1,234	3.25
Gamma Communications	UK	Telecommunications Service Providers	1,209	3.18
Yellow Cake	Jersey	Industrial Metals and Mining	1,097	2.89
Hutchmed China	Cayman Islands	Pharmaceuticals and Biotechnology	1,063	2.80
YouGov	UK	Media	1,046	2.76
Keywords Studios	UK	Leisure Goods	965	2.54
Next 15 Group	UK	Media	844	2.22
Greencoat Renewables	Ireland	Electricity	832	2.19
Totals			12,589	33.16

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

		FTSE AIM All-Share			FTSE AIM 100			FTSE AIM UK 50		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	86	5,846	11.46	16	3,819	10.06	11	2,958	14.55
1510	Telecommunications	12	1,410	2.76	1	1,209	3.18	1	1,209	5.95
2010	Health Care	72	4,719	9.25	10	3,421	9.01	3	744	3.66
3010	Banks	1	98	0.19	-	-	-	-	-	-
3020	Financial Services	56	6,411	12.57	9	5,091	13.41	6	1,480	7.28
3030	Insurance	3	130	0.25	-	-	-	-	-	-
3510	Real Estate	7	510	1.00	1	226	0.60	1	226	1.11
4010	Automobiles and Parts	3	59	0.12	-	-	-	-	-	-
4020	Consumer Products and Services	24	2,965	5.81	6	2,373	6.25	3	1,866	9.18
4030	Media	23	3,376	6.62	6	3,027	7.97	2	1,029	5.06
4040	Retailers	14	800	1.57	3	584	1.54	2	300	1.48
4050	Travel and Leisure	21	2,586	5.07	4	2,309	6.08	3	2,180	10.73
4510	Food Beverage and Tobacco	12	2,141	4.20	3	1,886	4.97	3	1,886	9.28
4520	Personal Care Drug and Grocery Stores	5	981	1.92	2	785	2.07	1	202	0.99
5010	Construction and Materials	19	2,525	4.95	4	2,113	5.57	3	1,984	9.76
5020	Industrial Goods and Services	95	7,259	14.23	22	5,357	14.11	6	1,940	9.54
5510	Basic Resources	100	4,805	9.42	7	2,945	7.76	2	777	3.82
5520	Chemicals	9	63	0.12	-	-	-	-	-	-
6010	Energy	78	3,307	6.48	5	1,875	4.94	4	1,544	7.60
6510	Utilities	5	1,011	1.98	2	949	2.50	-	-	-
Totals		645	51,004	100.00	101	37,968	100.00	51	20,325	100.00

Country Breakdown

		FTSE AIM All-Share			FTSE AIM 100		
Country		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
Australia		17	617	1.21	1	134	0.35
Bermuda		6	421	0.83	1	217	0.57
British Virgin Islands		13	333	0.65	-	-	-
Canada		13	863	1.69	2	516	1.36
Cayman Islands		2	1,066	2.09	1	1,063	2.80
Cyprus		3	423	0.83	1	418	1.10
Finland		1	69	0.14	-	-	-
France		1	31	0.06	-	-	-
Gibraltar		1	1	0.00	-	-	-
Guernsey		16	3,262	6.39	1	2,495	6.57
Ireland		12	1,434	2.81	2	1,416	3.73
Isle Of Man		12	340	0.67	1	150	0.40
Israel		4	377	0.74	1	299	0.79
Jersey		13	1,701	3.33	2	1,380	3.64
Malaysia		1	22	0.04	-	-	-
Singapore		1	3	0.01	-	-	-
UK		521	39,034	76.53	85	29,019	76.43
USA		8	1,007	1.97	3	860	2.27
Totals		645	51,004	100.00	101	37,968	100.00

Index Characteristics

Attributes	FTSE AIM All-Share	FTSE AIM 100	FTSE AIM UK 50
Number of constituents	645	101	51
Net MCap (GBPm)	51,004	37,968	20,325
Dividend Yield %	2.15	2.07	2.27
Constituent Sizes (Net MCap GBPm)			
Average	79	376	399
Largest	2,495	2,495	1,803
Smallest	0	37	51
Median	16	257	280
Weight of Largest Constituent (%)	4.89	6.57	8.87
Top 10 Holdings (% Index MCap)	24.68	33.16	46.13

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