

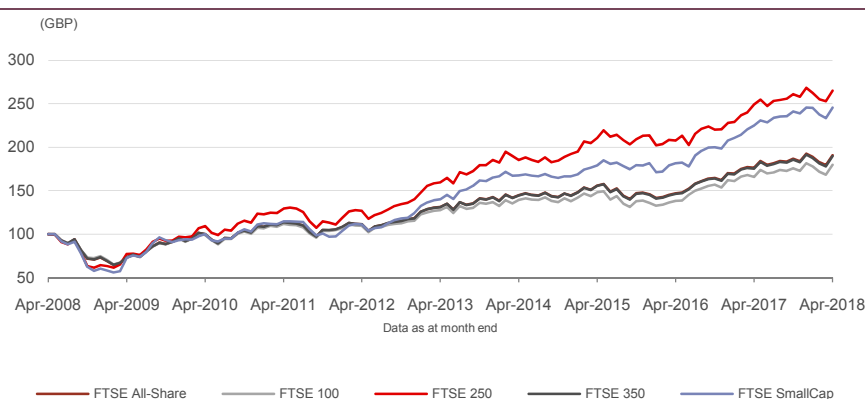
# FTSE All-Share Indexes

Data as at: 30 April 2018

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 and SETSmm 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	1.1	2.1	-0.9	8.2	22.5	45.6	7.0	7.8	9.2	13.3	10.0
FTSE 100	1.1	2.3	-0.9	8.5	21.3	41.1	6.6	7.1	9.7	14.1	10.6
FTSE 250	1.0	1.5	-1.3	6.2	25.9	66.2	8.0	10.7	9.1	13.2	10.0
FTSE 350	1.1	2.1	-0.9	8.1	22.0	44.7	6.9	7.7	9.3	13.5	10.1
FTSE SmallCap	0.2	1.9	0.1	9.1	37.2	75.3	11.1	11.9	7.2	9.5	8.2

\* 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)	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
FTSE All-Share	-29.9	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1
FTSE 100	-28.3	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9
FTSE 250	-38.2	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8
FTSE 350	-29.5	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9
FTSE SmallCap	-43.9	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2

## 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-indexes, 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 indexes 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	0.9	0.5	0.8	0.5	-9.9	-18.7	-18.7	-43.3
FTSE 100	0.8	0.4	0.7	0.4	-10.5	-19.7	-20.0	-43.1
FTSE 250	0.7	0.6	1.1	0.6	-8.1	-15.7	-15.7	-47.0
FTSE 350	0.8	0.5	0.8	0.5	-10.1	-18.9	-18.9	-43.2
FTSE SmallCap	1.2	1.1	1.4	0.6	-7.6	-12.4	-12.4	-48.5

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 %
HSBC Hldgs	Banks	145,409	6.02
Royal Dutch Shell A	Oil & Gas Producers	116,340	4.82
BP	Oil & Gas Producers	103,567	4.29
Royal Dutch Shell B	Oil & Gas Producers	97,430	4.03
British American Tobacco	Tobacco	91,363	3.78
GlaxoSmithKline	Pharmaceuticals & Biotechnology	70,558	2.92
AstraZeneca	Pharmaceuticals & Biotechnology	64,572	2.67
Diageo	Beverages	62,721	2.60
Vodafone Group	Mobile Telecommunications	56,327	2.33
Prudential	Life Insurance/Assurance	48,418	2.00
<b>Totals</b>		<b>856,705</b>	<b>35.47</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-Share			FTSE 350			FTSE SmallCap		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
0001	Oil & Gas	15	330,422	13.68	8	328,155	14.10	7	2,267	2.56
1000	Basic Materials	30	183,721	7.61	21	181,977	7.82	9	1,745	1.97
2000	Industrials	108	265,176	10.98	64	249,482	10.72	44	15,694	17.75
3000	Consumer Goods	42	335,454	13.89	32	332,222	14.28	10	3,232	3.66
4000	Health Care	22	207,124	8.58	14	204,921	8.81	8	2,203	2.49
5000	Consumer Services	93	276,901	11.47	63	268,593	11.54	30	8,309	9.40
6000	Telecommunications	6	80,906	3.35	5	80,399	3.46	1	507	0.57
7000	Utilities	8	65,464	2.71	8	65,464	2.81	-	-	-
8000	Financials	297	647,578	26.81	127	595,930	25.61	170	51,649	58.41
9000	Technology	15	22,292	0.92	9	19,477	0.84	6	2,815	3.18
<b>Totals</b>		<b>636</b>	<b>2,415,038</b>	<b>100.00</b>	<b>351</b>	<b>2,326,618</b>	<b>100.00</b>	<b>285</b>	<b>88,420</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents	636	351	285
Net MCap (GBPm)	2,415,038	2,326,618	88,420
Dividend Yield %	3.69	3.71	3.14
Constituent Sizes (Net MCap GBPm)			
Average	3,797	6,629	310
Largest	145,409	145,409	954
Smallest	21	265	21
Median	713	1,760	280
Weight of Largest Constituent (%)	6.02	6.25	1.08
Top 10 Holdings (% Index MCap)	35.47	36.82	8.29

## 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 indexes 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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Data definitions available from  
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