

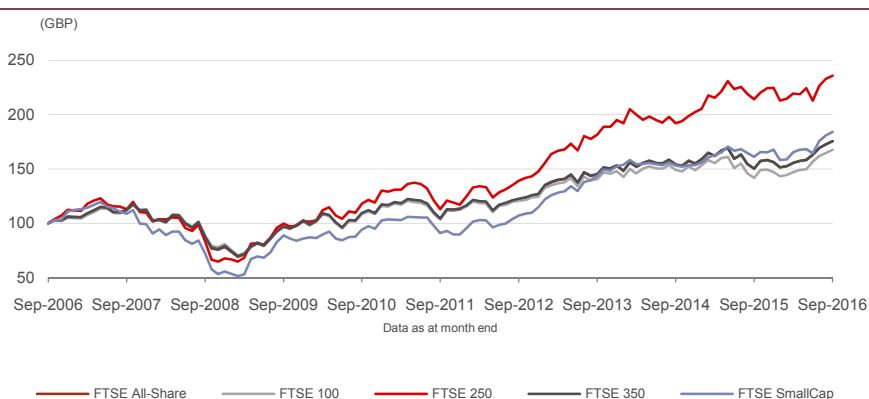
# FTSE All-Share Indices

Data as at: 30 September 2016

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	7.8	12.8	12.4	16.8	21.1	68.9	6.6	11.0	16.8	14.9	10.4
FTSE 100	7.1	14.1	14.1	18.4	19.2	62.0	6.0	10.1	17.4	15.6	10.8
FTSE 250	10.7	7.5	4.9	10.2	29.9	108.6	9.1	15.8	18.3	14.9	11.3
FTSE 350	7.6	12.9	12.5	16.9	20.8	68.0	6.5	10.9	17.1	15.1	10.5
FTSE SmallCap	12.1	11.4	9.8	14.3	28.2	102.7	8.6	15.2	11.1	10.1	9.5

\* 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)	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015
FTSE All-Share	16.8	5.3	-29.9	30.1	14.5	-3.5	12.3	20.8	1.2	1.0
FTSE 100	14.4	7.4	-28.3	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3
FTSE 250	30.2	-2.5	-38.2	50.6	27.4	-10.1	26.1	32.3	3.7	11.2
FTSE 350	16.6	5.9	-29.5	29.7	14.4	-3.2	12.0	20.5	1.2	0.7
FTSE SmallCap	20.6	-10.5	-43.9	54.3	19.5	-12.5	27.8	32.8	0.9	9.2

## 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-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 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.

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share	1.0	0.4	1.1	0.4	-13.3	-18.7	-18.7	-45.6
FTSE 100	1.0	0.4	0.9	0.4	-13.5	-20.0	-20.0	-44.8
FTSE 250	0.5	0.6	1.4	0.5	-13.6	-15.7	-15.7	-53.0
FTSE 350	0.9	0.4	1.0	0.4	-13.5	-18.9	-18.9	-45.3
FTSE SmallCap	1.2	0.9	1.6	0.4	-10.3	-12.4	-12.4	-59.5

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	Country	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	UK	Banks	114,655	5.20
British American Tobacco	UK	Tobacco	91,896	4.16
BP	UK	Oil & Gas Producers	84,527	3.83
Royal Dutch Shell A	UK	Oil & Gas Producers	82,798	3.75
GlaxoSmithKline	UK	Pharmaceuticals & Biotechnology	79,878	3.62
Royal Dutch Shell B	UK	Oil & Gas Producers	74,797	3.39
AstraZeneca	UK	Pharmaceuticals & Biotechnology	63,148	2.86
Vodafone Group	UK	Mobile Telecommunications	58,911	2.67
Diageo	UK	Beverages	55,676	2.52
Reckitt Benckiser Group	UK	Household Goods & Home Construction	45,681	2.07
<b>Totals</b>			<b>751,967</b>	<b>34.08</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	17	255,514	11.58	9	253,417	11.89	8	2,097	2.81
1000	Basic Materials	28	134,871	6.11	20	132,764	6.23	8	2,108	2.82
2000	Industrials	115	232,820	10.55	64	218,234	10.24	51	14,586	19.52
3000	Consumer Goods	39	383,578	17.38	30	381,014	17.87	9	2,565	3.43
4000	Health Care	19	218,198	9.89	14	217,185	10.19	5	1,012	1.35
5000	Consumer Services	92	253,373	11.48	69	248,589	11.66	23	4,783	6.40
6000	Telecommunications	6	96,942	4.39	5	96,348	4.52	1	595	0.80
7000	Utilities	7	86,985	3.94	7	86,985	4.08	-	-	-
8000	Financials	290	523,709	23.73	124	479,208	22.48	166	44,501	59.54
9000	Technology	17	20,737	0.94	9	18,243	0.86	8	2,493	3.34
<b>Totals</b>		<b>630</b>	<b>2,206,727</b>	<b>100.00</b>	<b>351</b>	<b>2,131,987</b>	<b>100.00</b>	<b>279</b>	<b>74,740</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-Share	FTSE 350	FTSE SmallCap
Number of constituents		630	351
Net MCap (GBPm)	2,206,727		2,131,987
Dividend Yield %	3.46		3.49
Constituent Sizes (Net MCap GBPm)			
Average		3,503	6,074
Largest		114,655	114,655
Smallest		35	188
Median		656	1,603
Weight of Largest Constituent (%)		5.20	5.38
Top 10 Holdings (% Index MCap)		34.08	35.27

## 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

Available from July 1962

Data definitions available from [info@ftse.com](mailto:info@ftse.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com); email [index@russell.com](mailto:index@russell.com), [info@ftse.com](mailto:info@ftse.com); or call your regional Client Services Team office:

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