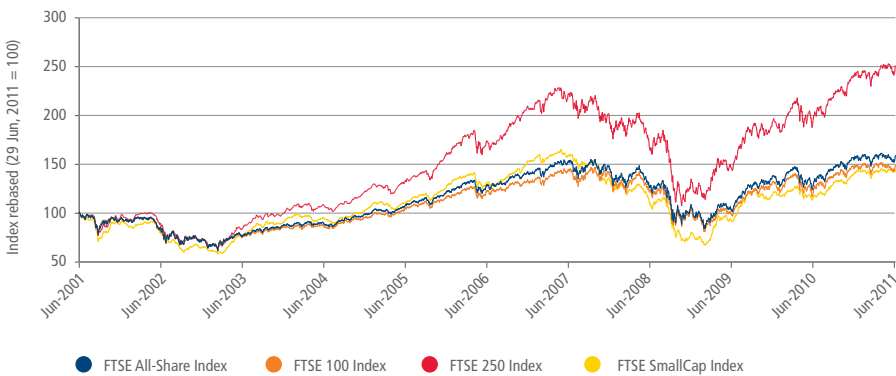


# FTSE ALL-SHARE INDEX

The FTSE All-Share is a market-capitalisation weighted index representing the performance of all eligible companies listed on the London Stock Exchange's main market, which pass screening for size and liquidity. Today the FTSE All-Share Index covers 630 constituents with a combined value of nearly £1.8 trillion\* – approximately 98% of the UK's market capitalisation.

The FTSE All-Share Index is considered to be the best performance measure of the overall London equity market with the vast majority of UK-focused money invested in funds which track it. The FTSE All-Share Index also accounts for 10% of the world's equity market capitalisation\*\*. 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 London Stock Exchange's SETS and SETSm trading systems.

## FTSE ALL-SHARE INDEX 10-YEAR PERFORMANCE (GBP TOTAL RETURN)



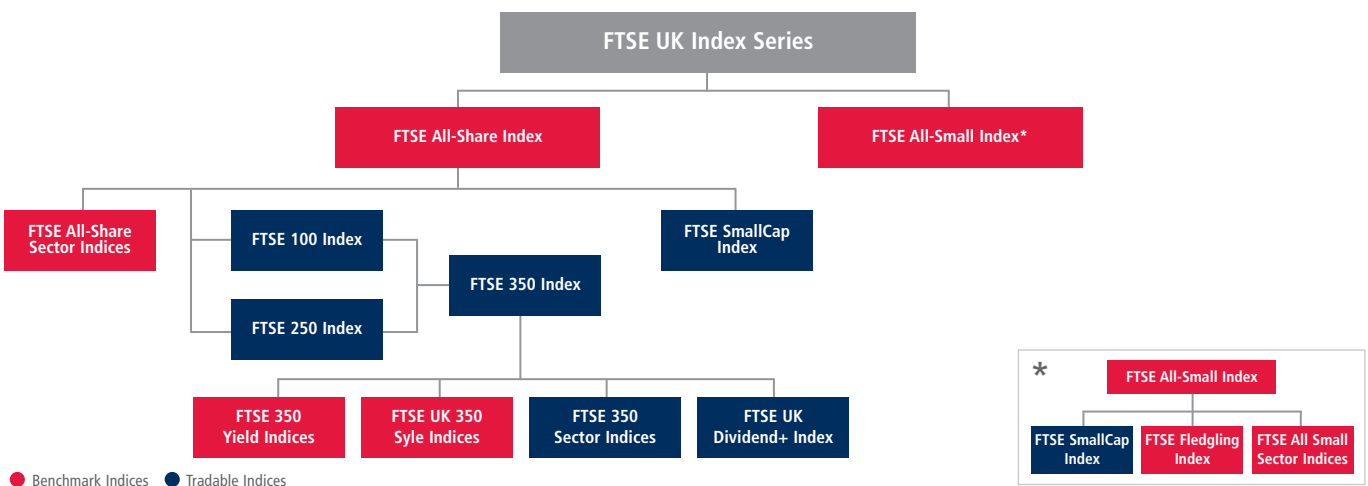
Source: FTSE Group, data as at 30 Jun, 2011

## FTSE ALL-SHARE INDEX TOP 10 CONSTITUENTS

Constituent Name	ICB Code	ICB Sector	Net Mkt Cap (GBPm)	FTSE All-Share Index Weight (%)
HSBC Hldgs	8350	Banks	110,182	6.00
BP	0530	Oil & Gas Producers	86,422	4.71
Vodafone Group	6570	Mobile Telecommunications	84,755	4.62
Royal Dutch Shell A	0530	Oil & Gas Producers	79,739	4.34
GlaxoSmithKline	4570	Pharmaceuticals & Biotechnology	69,197	3.77
Rio Tinto	1770	Mining	67,388	3.67
Royal Dutch Shell B	0530	Oil & Gas Producers	60,423	3.29
British American Tobacco	3780	Tobacco	54,525	2.97
BHP Billiton	1770	Mining	52,432	2.86
BG Group	0530	Oil & Gas Producers	47,641	2.59
<b>Totals</b>			<b>712,703</b>	<b>38.82</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FAMILY TREE



## FEATURES

- The FTSE All-Share Index was originally called the FT Actuaries All-Share Index at its inception back in 1962. The index was then enhanced with the addition of two new sub-indices, namely the FTSE 100 and FTSE 250 in January 1984 and October 1992 respectively.
- The index is designed for the creation of index tracking funds, ETFs and performance benchmarks
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return versions are available for this index
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

\* As at 30 Jun 2011

\*\* Based on the FTSE All-World Index as at 30 Jun 2011

## FTSE ALL-SHARE INDEX ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	No of Constituents	Net Mkt Cap (GBPm)	FTSE All-Share Index Weight (%)
0001	Oil & Gas	26	313,045	17.05
1000	Basic Materials	35	243,302	13.25
2000	Industrials	113	138,941	7.57
3000	Consumer Goods	36	215,923	11.76
4000	Health Care	14	133,410	7.27
5000	Consumer Services	91	176,007	9.59
6000	Telecommunications	9	107,412	5.85
7000	Utilities	9	69,473	3.78
8000	Financials	263	406,413	22.14
9000	Technology	31	32,049	1.75
<b>Totals</b>		<b>627</b>	<b>1,835,975</b>	<b>100.00</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FTSE ALL-SHARE INDEX 10-YEAR PERFORMANCE DATA

		FTSE 100 Index		FTSE 250 Index		FTSE 350 Index		FTSE SmallCap Index		FTSE All-Share Index	
		PI	TR	PI	TR	PI	TR	PI	TR	PI	TR
Returns (%)	1 Month	-0.7	-0.4	-1.1	-0.8	-0.8	-0.5	-0.6	-0.2	-0.8	-0.5
	3 Months	0.6	1.6	3.0	4.0	0.9	1.9	1.6	2.5	0.9	1.9
	6 Months	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
	YTD	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
Returns (%pa)	1 Year	20.9	24.9	27.4	30.7	21.8	25.6	21.6	25.0	21.8	25.6
	3 Years	1.9	5.8	9.3	12.5	2.7	6.6	4.5	7.7	2.7	6.6
	5 years	0.4	4.2	4.8	7.8	0.9	4.6	-0.7	2.0	0.9	4.5
	10 Years	0.5	4.1	6.6	9.6	1.3	4.8	1.1	3.7	1.3	4.8
Volatility (%pa)*	1 Year	14.9	14.8	13.4	13.4	14.5	14.5	8.9	8.9	14.3	14.3
	3 Years	18.8	18.8	24.2	24.3	19.1	19.2	25.7	25.7	19.2	19.2
	5 Years	16.4	16.4	20.7	20.8	16.6	16.6	22.2	22.2	16.6	16.7
	10 Years	15.1	15.2	19.6	19.6	15.4	15.4	21.0	21.0	15.5	15.5
Sharpe Ratio**	1 Year	1.19	1.40	1.69	1.88	1.26	1.48	2.05	2.35	1.28	1.50
	3 Years	0.01	0.22	0.30	0.42	0.06	0.25	0.11	0.23	0.06	0.25
	5 Years	-0.17	0.05	0.07	0.21	-0.14	0.08	-0.18	-0.05	-0.14	0.07
	10 Years	-0.21	0.02	0.14	0.28	-0.16	0.06	-0.12	0.00	-0.16	0.06

\* Annualised over a year with 252 trading days \*\* Uses three month LIBOR as the risk free rate

Source: FTSE Group and Thomson Datastream, data as at 30 Jun, 2011

## FTSE ALL-SHARE INDEX PORTFOLIO CHARACTERISTICS

Attribute	Value
Number of Constituents	627
Net Market Cap (GBPm)	1,835,975
Constituent Sizes (Net Market Cap GBPm)	
Average	2,928
Largest	110,182
Smallest	21
Median	429
Weight of Largest Constituent (%)	6.00
Top 10 Holdings (% Index Market Cap)	38.82

Source: FTSE Group, data as at 30 Jun, 2011

## INFORMATION

**Index Universe**  
UK main market

**Index Launch**  
26 November 1962

**Base Date**  
10 April 1962

**Base Value**  
100

**Investability Screen**  
Free Float adjusted and liquidity screened

**Index Calculation**  
Real-time and end-of-day index available. Real-time index calculated every 60 seconds

**End-of-Day Distribution**  
Index available at 20:00 GMT or BST via FTP and email

**Currency**  
GBP & EUR

**Review Dates**  
Quarterly with annual rebalance in June

**Index Rules**  
Available at [www.ftse.com/uk](http://www.ftse.com/uk)

**Vendor Codes**  
Available at [www.ftse.com/uk](http://www.ftse.com/uk)

**Historical Data**  
Available from July 1962

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THE INDEX COMPANY