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**NOTES ON THE FTSE ACTUARIES SHARE INDICES  
(UNITED KINGDOM SERIES) IN 2001**

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ABSTRACT

Consolidation of the FTSE Actuaries Share Indices Series and of the FTSE Global Industry Classification System. Introduction of 'free float' weightings (in six bands) on 18 June 2001.

KEYWORDS

FTSE Actuaries Share Indices; Ordinary Shares; London Market

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1. CONSTITUENT CHANGES IN THE UNITED KINGDOM EQUITY INDICES  
DURING 2001

In 2001:

- fifty new All-Share constituents (one with a secondary line) were added and a new secondary line added to another. These are listed in Table A. A further 36 new Fledgling and 144 new AIM constituents have been added. There were also 21 24 December promotions from the Fledgling Index to the SmallCap Index (and consequently to the All-Share Index), listed in Table B;
- fifty-two All-Share constituents — listed in Table C — have been deleted, as have 105 Fledgling and 40 AIM constituents, and a Fledgling secondary line. A further 71 — listed in Table D — were relegated on 24 December from the SmallCap Index to the Fledgling Index;
- nine All-Share Index constituents have been reclassified during the year, and a further 21 in the year-end system changes — both are listed in Table E;
- forty-seven All-Share constituents — listed in Table F — and 30 Fledgling and 49 AIM constituents have changed their names, or reconstructed themselves; and
- fourteen 250 constituents — listed in Table G(i) — have been promoted

to the 100 Index, to replace 14 constituents — listed in Table G(ii) — relegated, six new constituents were admitted straight into the 100 Index — two following complex mergers in which they replaced the constituents absorbed and one taken over, and three more from demergers. Fifty-five SmallCap constituents — listed in Table H(i) — have been promoted to the 250 Index to replace 14 deleted, and to correct the imbalance in Table G, and 54 relegated — listed in Table H(ii) — again the imbalance reflects a further 12 new constituents admitted straight into the 250 Index.

Other changes not listed elsewhere — usually reflecting shares issued for acquisitions, options, rights or scrip issues, or bought back and cancelled were:

	100	250	SmallCap	All-Share	Fledgling	AIM	Total
January	6	29	33	68	35	41	144
February	3	12	16	31	32	33	96
March	3	24	26	53	24	41	118
April	5	17	23	45	19	43	107
May	9	17	33	59	28	52	139
June	7	20	28	55	23	60	138
July	12	22	31	65	38	44	147
August	5	19	29	53	32	41	126
September	3	22	36	61	32	29	122
October	1	17	22	40	30	41	111
November	4	22	24	50	28	47	125
December	6	15	29	50	21	56	127
2001 totals	64	236	330	630	342	528	1,500
2000 totals	462	1,164	900	2,526	570	619	3,815

The sharp drop in the number of such All-Share changes, compared with previous years, reflects the procedural change indicated in the penultimate paragraph of Section 2.

## 2. MISCELLANEOUS

On 24 August 1999, a special meeting of the FTSE Actuaries Share Indices Steering Committee agreed that, with effect from 18 June 2001, weightings of all constituents would be altered to reflect the free float of shares available for purchase, by eliminating strategic holdings, and arranging all holding weightings in bands according to the next higher of 25%, 50%, 75% and 100%. The new weightings were also applied to all new constituents since 1 January 2000, and, in conjunction, Ground Rule 4.6 — which had defined a subsidiary of an existing index constituent as ineligible

for inclusion — was deleted, leaving such companies eligible for inclusion, provided they still passed the other screens; this resulted, on 20 March 2000, in the admission of three such subsidiaries to the FTSE 100, and two to the FTSE 250. The weighting changes actually implemented to All-Share constituents are set out in Table K.

On 14 September 2000, following extensive market consultation, FTSE announced that the weighting changes announced a year previously, to be implemented in all indices on 18 June 2001, would be varied at the lower end by using six bands, rather than four — with the 25% weighting dropped and replaced by three — 20%, 30% and 40% — but leaving those for 50%, 75% and 100% unchanged. These changes would apply to new entrants to indices from 18 December 2000 and, where appropriate, a change to 20%, 30% or 40% was then also applied to those already introduced at 25% or 50%.

Since 30 October 2000, the shares in issues for All-share constituents, used to calculate constituent weightings, have only been changed when cumulative increases or decreases exceed 1% of the then current shares in issue.

At the end of the year, in accordance with a decision of the FTSE Global Classification Committee announced on 1 October, the 'Distribution' and 'Packaging' Sectors were discontinued; the new sectors for the current All-Share constituents are shown in Table F. It was also agreed that the 'Pharmaceuticals' Sector be renamed 'Pharmaceuticals & Biotechnology', subdividing into those two new subsectors.

SCHEDULE OF EVENTS PROVOKING ALL-SHARE INDICES CAPITAL CHANGES DURING 2001, AS SET OUT IN THE FOLLOWING TABLES A TO H (but excluding those *only* affecting Tables C or F)

Event number	Effective date	Tables concerned	Description of the event
1	2 February	A, C, E, F	Granada Compass and Granada Media reorganised and demerged into Granada and Compass Group.
2	5 February	C, H(i)	Lasmo taken over by Agip Investments.
3	12 February	C, H(i)	Burford Holdings taken over by Thayer Properties (MBO).
4	14 February	C, H(i)	Freeserve taken over by Wanadoo (of France).
5	5 March	C, H(i)	Bryant Group and Hepworth taken over, respectively, by Taylor Woodrow and Vaillant Management
6	14 March	C, H(i)	Laporte taken over by Degussa-SKW (of Germany).
7	15 March	C, H(i)	Beazer Group taken over by Persimmon.
8	19 March	A, G, H	Quarterly changes determined at the meeting of the FTSE European/Middle East/Africa Regional Committee held on 7 March.
9	10 April	C, G(i), H(i)	Sema taken over by Schlumberger Ltd.
10	18 May	A, H(ii)	Wincanton demerged from Uniq.
11	29 May	C, H(i)	BPT taken over by Bromley Property Investments.
12	18 June	A, C, G, H	Quarterly changes determined at the meeting of the FTSE European/Middle East/Africa Regional Committee held on 6 June, and deletion of the (suspended) Independent Insurance Holdings (FTSE 250)
13	12 July	C, G(i), H(i)	Blue Circle Industries taken over by Lafarge (of France)
14	7 August	A, G(ii), H(ii)	Brambles Industries demerged from GKN.
15	10 August	C, H(i)	Britax International taken over by Seton House Acquisition.
16	28 August	A, H(ii)	Woolworths Group demerged from Kingfisher.
17	4 September	–	Martin Currie Return Capital Return Trust was reconstructed into two separate funds, represented by A Realisation shares (£80.2m), and B Continuation shares (£46.6m), which are treated as two separate SmallCap constituents. The respective capitalisations are after correction of a Stock Exchange error resulting in the number of shares in each class being transposed for 3 days.
18	10 September	A, C, G(i), H(i)	Bank of Scotland Group and Halifax Group merged to form HBOS.
19	24 September	A, G, H	Quarterly changes determined at the meeting of the FTSE European/Middle East/Africa Regional Committee held on 12 September.

SCHEDULE OF EVENTS PROVOKING ALL-SHARE INDICES CAPITAL CHANGES DURING 2001, AS SET OUT IN THE FOLLOWING TABLES A TO H (but excluding those *only* affecting Tables C or F) (continued)

Event number	Effective date	Tables concerned	Description of the event
20	10 October	C, H(i)	Administrators appointed to Railtrack Group.
21	8 November	C, H(i)	Tempus Group taken over by WPP Group.
22	19 November	A, C, G(ii), H(ii)	British Telecommunications demerges into BT Group and mmO <sub>2</sub> .
23	24 December	A to H	Annual and quarterly changes determined at the meeting of the FTSE European/Middle East/Africa Regional Committee held on 12 December.

Table A. All-Share Index constituents added in 2001

Date	Event	Constituent	Section	Capitalisation £m	Industry classification	Ranking at review
2 February	1	Compass Group	100	10,905.3	Leisure, Entertainment & Hotels	–
19 March	8	Bradford & Bingley	250	1,984.6	Banks	122
		EasyJet (weighting 30%)	250	1,065.9	Transport	164
		Friends Ivory & Sime (weighting 30%)	250	635.9	Speciality & Other Finance	279
		Riversoft (weighting 40%)	SmallCap	250.3	Software & Computer Services	382
		GeneMedix (weighting 30%)	SmallCap	291.1	Pharmaceuticals	420
		Tullow Oil	SmallCap	310.1	Oil & Gas	429
		Regent Inns	SmallCap	182.6	Leisure, Entertainment & Hotels	529
		Eyretel (weighting 75%)	SmallCap	170.6	Software & Computer Services	587
		MacDonald Hotels (weighting 75%)	SmallCap	110.3	Leisure, Entertainment & Hotels	629
18 May	10	Wincanton	250	223.7	Transport	–
18 June	12	Michael Page International	250	802.5	Support Services	196
		Parthus Technologies (weighting 50%)	250	437.5	Information Technology	257
					Hardware	
		Marlborough Stirling (weighting 40%)	250	414.6	Software & Computer Services	319
7 August	14	Brambles Industries	100	2,945.2	Support Services	–
28 August	16	Woolworths Group	250	306.9	General Retailers	–
10 September	18	HBOS	100	29,108.3	Banks	–
24 September	19	Friends Provident	100	3,284.0	Life Assurance	64
		Antofagasta (weighting 40%)	250	871.5	Mining	158
		London Stock Exchange	250	867.2	Speciality & Other Finance	167
		PHS Group	250	411.1	Support Services	263
		Maiden Group (weighting 40%)	SmallCap	129.2	Media & Photography	452
19 November	22	BT Group	100	23,519.2	Telecommunication Services	–
		mmO <sub>2</sub>	100	6,817.3	Telecommunication Services	–
24 December	23	Eurotunnel plc/Eurotunnel SA (stapled unit)	250	739.7	Transport	208
		Paterson Zochonis (each line weighting 75%) (Ordinary £188.6m, A (N-V) Ord. £128.0m)	SmallCap	316.6	Personal Care & Household Products	368
		International Energy Group Ltd. (regd. Guernsey)	SmallCap	199.5	Gas Distribution	418

Table A (continued). All-Share Index constituents added in 2001

Date	Event	Constituent	Section	Capitalisation £m	Industry classification	Ranking at review
24 December (continued)	23 (cont.)	Body Shop International (weighting 50%)	SmallCap	219.7	General Retailers	426
		Workspace Group	SmallCap	203.0	Real Estate	451
		Cox Insurance Holdings (weighting 75%)	SmallCap	177.5	Insurance	454
		Ulster Television (weighting 75%)	SmallCap	171.2	Media & Photography	481
		Wellington Underwriting	SmallCap	140.6	Insurance	491
		JZ Equity Partners	SmallCap	147.6	Investment Companies	497
		A & J Mucklow Group	SmallCap	142.1	Real Estate	531
		Kensington Group (weighting 75%)	SmallCap	131.7	Speciality & Other Finance	534
		Liontrust Asset Management (wtg. 75%)	SmallCap	134.9	Speciality & Other Finance	547
		Compeco	SmallCap	126.6	Real Estate	558
		M J Gleeson Group	SmallCap	119.1	Construction & Building Materials	562
		Framlington Innovative Growth Trust	SmallCap	101.2	Investment Companies	593
		Bristol Water Holdings (weighting 75%)	SmallCap	94.4	Water	619
		Alkane Energy (weighting 50%)	SmallCap	101.9	Oil & Gas	628
		Trifast	SmallCap	79.4	Support Services	658
		Hansa Trust (secondary line: 'A' Non-Voting )	SmallCap	52.0	Investment Companies	660
		Porvair	SmallCap	84.1	Chemicals	665
		Aortech International (weighting 75%)	SmallCap	69.3	Health	677
		Royal London UK Equity & Income Trust	SmallCap	67.9	Investment Companies	695
		Jupiter European Opportunities Trust	SmallCap	68.2	Investment Companies	702
		Oxford Biomedica	SmallCap	67.6	Pharmaceuticals	710
		Vanco (weighting 30%)	SmallCap	64.2	Telecommunication Services	719
		Jupiter Financial & Income Trust	SmallCap	62.1	Investment Companies	728

(United Kingdom Series) in 2001

Table B. Fledgling constituents promoted to the SmallCap Index  
(and consequently to the All-Share Index) on 24 December 2001

Constituent	Capitalisation £m	Industry classification	Ranking at review
Acambis	298.4	Pharmaceuticals	334
Games Workshop Group	167.4	Leisure, Entertainment & Hotels	463
Cranswick	160.9	Food Producers & Processors	494
Merchant Retail Group	135.6	General Retailers	544
Hercules Property Services	118.2	Business Support Services	559
Paladin Resources	113.8	Oil & Gas	571
Soco International	118.5	Oil & Gas	583
Fidelity Special Values	103.6	Investment Companies	585
Alexon Group	106.1	General Retailers	591
Chemring Group	99.0	Aerospace & Defence	596
C D Bramall	92.5	Distributors	620
Whitehead Mann Group (weighting 75%)	98.4	Support Services	630
James Beattie	84.9	General Retailers	640
Management Consulting Group	83.2	Support Services	649
Galliford Try	85.4	Construction & Building Materials	653
Personal Assets Trust (weighting 75%)	78.5	Investment Companies	656
Fleming U.S. Discovery Investment Trust	78.9	Investment Companies	664
Fuller Smith & Turner	78.1	Leisure, Entertainment & Hotels	669
Druck Holdings	84.1	Electronic & Electrical Equipment	670
Henderson Far East Income Trust	72.9	Investment Companies	673
Dixon Motors	70.9	Distributors	688



Table C. All-Share Index constituents deleted during 2000

Date	Constituent	Section	Capitalisation £m	Industry classification	Control acquired by
9 January	Frogmore Estates	SmallCap	293.3	Real Estate	North Row Estates (MBO)
	Wates City of London Properties	SmallCap	370.6	Real Estate	Pillar Holdings
10 January	Hazlewood Foods	SmallCap	259.9	Food Producers & Processors	Greencore (of Ireland)
15 January	Hewden Stuart	SmallCap	319.9	Support Services	Finning International (of Canada)
19 January	Ellis & Everard	SmallCap	310.5	Chemicals	Vopak Distribution Holdings U.K.
30 January	Fairview Holdings	SmallCap	307.1	Construction & Building Materials	General London Constructors
2 February	Granada Media (weighting 20%)	100	9,442.6	Media & Photography	reconstruction — see 'Event 1'
5 February	Lasmo	250	2,678.6	Oil & Gas	Agip Investments
12 February	Burford Holdings	250	489.2	Real Estate	Thayer Properties (MBO)
	Perkins Foods	SmallCap	151.8	Food Producers & Processors	Lowclose (MBO)
14 February	Freeserve (weighting 20%)	250	1,278.1	Software & Computer Services	Wanadoo (of France)
5 March	Beta Global Emerging Markets Inv. Trust	SmallCap	75.2	Investment Companies	voluntary liquidation
	Bryant Group	250	609.1	Construction & Building Materials	Taylor Woodrow
	Hepworth	250	688.3	Construction & Building Materials	Vaillant Management
14 March	Laporte	250	1,355.1	Chemicals	Degussa-SKW (of Germany)
15 March	Beazer Group	250	597.5	Construction & Building Materials	Persimmon
10 April	Sema	100	3,428.0	Software & Computer Services	Schlumberger Ltd.
18 April	Cammell Laird Holdings	SmallCap	0	Engineering & Machinery	receivers appointed
20 April	Anglian Group	SmallCap	158.9	Construction & Building Materials	Naiglan Investments (MBO)
1 May	Expamet International	SmallCap	67.6	Engineering & Machinery	Clifton House Acquisition (MBO)

(United Kingdom Series) in 2001

Table C (continued). All-Share Index constituents deleted during 2000

Date	Constituent	Section	Capitalisation £m	Industry classification	Control acquired by
29 May	BPT	250	472.0	Real Estate	Bromley Property Investments
	Community Hospitals Group	SmallCap	235.0	Health	Capio U.K.
30 May	Delancey Estates	SmallCap	250.2	Real Estate	Tribeca U.K.
	European Telecom	SmallCap	9.0	Telecommunication Services	on delisting prior to transfer to AIM
4 June	Ascot	SmallCap	309.0	Chemicals	Dow U.K.
18 June	Independent Insurance Holdings	250	0	Insurance	on appointment of liquidators
26 June	Cannons Group	SmallCap	257.0	Leisure, Entertainment & Hotels	Health Centre acquisitions
12 July	Blue Circle Industries	100	3,118.1	Construction & Building Materials	Lafarge (of France)
30 July	ENIC	SmallCap	41.4	Leisure, Entertainment & Hotels	on delisting prior to transfer to AIM
10 August	Britax International	250	436.7	Aerospace & Defence	Seton House Acquisition
15 August	Claims Direct	SmallCap	18.8	Speciality & Other Finance	Barker Securities
28 August	Dewhirst Group	SmallCap	112.0	Household Goods & Textiles	Kirkgate Group
3 September	Recognition Systems Group	SmallCap	4.1	Software & Computer Services	on delisting prior to transfer to AIM (as Protagon)
10 September	Bank of Scotland Group	100	10,756.2	Banks	HBOS
	Halifax Group	100	18,683.8	Banks	HBOS
14 September	Asda Property Holdings	SmallCap	225.4	Real Estate	B L Davidson
25 September	Euro Sales Finance	SmallCap	672.4	Speciality & Other Finance	Royal Bank of Scotland Group
10 October	Atlantic Telecom Group	SmallCap	0	Telecommunication Services	administrators appointed
	Railtrack Group	250	0	Transport	administrators appointed
2 November	Photobition Group	SmallCap	0	Media & Photography	receivers appointed
8 November	Tempus Group	250	415.0	Media & Photography	WPP Group
9 November	GT Japan Investment Trust	SmallCap	52.5	Investment Companies	on reconstruction
19 November	British Telecommunications	100	30,336.5	Telecommunication Services	on demerger into BT Group and mmO <sub>2</sub>

Table C (continued). All-Share Index constituents deleted during 2000

Date	Constituent	Section	Capitalisation £m	Industry classification	Control acquired by
24 December	Glenmorangie (weighting 75%)	SmallCap	70.2	Beverages	under Ground Rule 4.10 — lack of liquidity
	Itouch (weighting 30%)	SmallCap	48.9	Media & Photography	” ” ” ”
	Second Alliance Trust	250	466.1	Investment Companies	” ” ” ”
	Charles Taylor Consulting	SmallCap	131.9	Other Financial	” ” ” ”
	Thompson Clive Investments	SmallCap	55.6	Investment Companies	” ” ” ”
	Tribune Trust Ordinary share line only	SmallCap	111.8	Investment Companies	” ” ” ”
	Wilmington Group (weighting 75%)	SmallCap	108.7	Media & Photography	” ” ” ”

(United Kingdom Series) in 2001

Table D. SmallCap (and consequently All-Share) constituents relegated to the Fledgling Index on 24 December 2001

Constituent	Capitalisation £m	Industry classification	Ranking at review
ITE Group (weighting 75%)	55.4	Media & Photography	772
Gartmore Fledgling Trust	47.7	Investment Companies	776
Fidelity Japanese Values	41.1	Investment Companies	780
Dartmoor Investment Trust	34.0	Investment Companies	782
Aberdeen High Income Trust	29.4	Investment Companies	785
Aberdeen Preferred Income Trust	33.8	Investment Companies	788
Newcastle United (weighting 40%)	32.0	Leisure, Entertainment & Hotels	793
Kewill Systems	32.8	Software & Computer Services	795
Renold	37.1	Engineering & Machinery	799
Express Dairies	42.6	Food Producers & Processors	806
Alizyme	42.5	Pharmaceuticals	809
InterX (weighting 75%)	37.4	Software & Computer Services	811
Durlacher Corporation (weighting 50%)	31.2	Speciality & Other Finance	814
QA	40.6	Software & Computer Services	825
Riversoft (weighting 40%)	29.0	Software & Computer Services	830
Prelude Trust	34.0	Investment Companies	831
Henderson European Microtrust	38.1	Investment Companies	835
Amstrad (weighting 75%)	30.0	Electronic & Electrical Equipment	843
Applied Optical Techniques	32.8	Support Services	851
Harvey Nash Group (weighting 75%)	36.3	Support Services	854
Tarsus Group (weighting 75%)	32.9	Media & Photography	858
Murray Global Return Trust	31.7	Investment Companies	860
Orchestream Holdings	28.1	Software & Computer Services	861
Antisoma (weighting 75%)	34.7	Pharmaceuticals	863
London Clubs International	29.8	Leisure, Entertainment & Hotels	865
Redstone (weighting 75%)	30.5	Software & Computer Services	866
4imprint Group	33.3	Support Services	873
T J Hughes	35.8	General Retailers	874
Planit Holdings (weighting 75%)	43.2	Software & Computer Services	877
Queens Moat Houses Consolidated Ord	30.2	Leisure, Entertainment & Hotels	886

Table D (continued). SmallCap (and consequently All-Share) constituents relegated to the Fledgling Index on 24 December 2001

Constituent	Capitalisation £m	Industry classification	Ranking at review
LeggMason Investors Enterprise	32.0	Investment Companies	888
Retail Decisions	33.0	Software & Computer Services	891
FCX International	31.7	Distributors	919
IDS Group	27.5	Software & Computer Services	921
Vega Group	25.8	Software & Computer Services	925
TeleCity (weighting 30%)	23.6	Software & Computer Services	929
Fleming Technology Trust	27.0	Investment Companies	935
Terence Chapman Group (weighting 75%)	24.3	Software & Computer Services	936
Orbis (weighting 75%)	20.9	Support Services	938
Pressac	20.0	Electronic & Electrical Equipment	946
Alterian (weighting 75%)	28.8	Software & Computer Services	948
SDL (weighting 75%)	27.2	Software & Computer Services	952
API Group	23.5	Packaging	964
Triad Group (weighting 75%)	23.8	Software & Computer Services	974
St David's Investment Trust	13.8	Investment Companies	1003
Redbus Interhouse (weighting 75%)	15.8	Software & Computer Services	1020
Izodia	18.4	Software & Computer Services	1025
Music Choice Europe (weighting 30%)	14.1	Media & Photography	1027
QXL Ricardo	13.2	General Retailing	1050
Knowledge Support Systems Group (weighting 50%)	13.7	Software & Computer Services	1073
OneMonday Group (weighting 75%)	16.1	Media & Photography	1080
Zen Research (weighting 75%)	13.5	Information Technology Hardware	1085
Bioglan Pharma (weighting 75%)	9.0	Pharmaceuticals	1091
MMT Computing	14.2	Software & Computer Services	1097
Sterling Publishing Group	11.5	Media & Photography	1108
XKO Group (weighting 75%)	12.5	Software & Computer Services	1113
Dataflex Holdings (weighting 30%)	15.6	Information Technology Hardware	1116
Knowledge Management Software (weighting 40%)	12.4	Software & Computer Services	1122
365 Corporation	10.2	Media & Photography	1127
Glotel (weighting 75%)	15.5	Support Services	1137

Table D (continued). SmallCap (and consequently All-Share) constituents relegated to the Fledgling Index on 24 December 2001

Constituent	Capitalisation £m	Industry classification	Ranking at review
Patsystems	12.3	Software & Computer Services	1140
Advance Power Components (weighting 75%)	12.6	Electronic & Electrical Systems	1146
Medical Solutions	11.4	Health	1182
Scoot.com (weighting 75%)	9.1	Media & Photography	1185
Cedar	9.4	Software & Computer Services	1212
SR Pharma	8.2	Pharmaceuticals	1223
Superscape	9.3	Software & Computer Services	1230
Quarterly High Income Trust	3.6	Investment Companies	1262
Smartlogik Group	5.9	Software & Computer Services	1267
Actinic (weighting 40%)	3.7	Software & Computer Services	1295
Vocalis Group	2.9	Software & Computer Services	1327

Table E. All-Share constituents reclassified in 2001

Twelve All-Share constituents changed sector at the end of 2000 — and are listed in the 2000 Note in this series. These changes ensued from the discontinuation of Sector 56 ‘Restaurants & Pubs’, all 12 constituents of which joined Sector 53 ‘Leisure, Entertainment & Hotels’.

Date	Event	Constituent	Section	From	To
22 January	–	The Laird Group	250	Automobiles & Parts	Electronic & Electrical Equipment
2 February	1	Granada Compass > Granada	100	Leisure, Entertainment & Hotels	Media & Photography
21 May	–	T T Group	SmallCap	Engineering & Machinery	Electronic & Electrical Equipment
18 June	–	Brammer	SmallCap	Distributors	Support Services
		Hunting	SmallCap	Support Services	Oil & Gas
26 July	–	Easynet Group	SmallCap	Software & Computer Services	Telecommunication Services
22 October	–	Grampian Holdings	SmallCap	General Retailers	Transport
19 November	–	William Baird	SmallCap	Household Goods & Textiles	General Retailers
24 December	23	South Staffordshire Group	250	Water	Support Services
Year-end	–	Abacus Group	SmallCap	Distributors	Electronic & Electrical Equipment
		Acal	SmallCap	Distributors	Electronic & Electrical Equipment
		Axis Shield	SmallCap	Health	Pharmaceuticals & Biotechnology
		C D Bramall	SmallCap	Distributors	Automobiles & Parts
		British Polythene Ind.	SmallCap	Packaging	Support Systems
		BSS Group	SmallCap	Distributors	Construction & Building Materials
		Diploma	SmallCap	Distributors	Support Services
		Dixon Motors	SmallCap	Distributors	Automobiles & Parts
		Electrocomponents	250	Distributors	Support Services
		Eurodis Electron	SmallCap	Distributors	Electronic & Electrical Equipment
		FCX International	SmallCap	Distributors	Engineering & Machinery
		Headlam Industries	SmallCap	Distributors	Household Goods & Textiles
		Inchcape	250	Distributors	Automobiles & Parts
		Macfarlane Group	SmallCap	Packaging	Support Services
		John Menzies	SmallCap	Distributors	Support Services
		Pendragon	SmallCap	Distributors	Automobiles & Parts
		Premier Farnell	250	Distributors	Support Services
		Rexam	250	Packaging	Support Services
		RPC Group	SmallCap	Packaging	Support Services
		Umeco	SmallCap	Distributors	Aerospace & Defence
		Reg Vardy	SmallCap	Distributors	Automobiles & Parts

The year-end reclassifications reflect the discontinuation of the ‘Distributors’ and ‘Packaging’ Sectors, and the renaming of the ‘Pharmaceuticals’ Sector to ‘Pharmaceuticals & Biotechnology’; the constituents in the old renamed ‘Pharmaceuticals’ Sector are not listed separately.

Table F. All-Share constituents' name changes, reconstructions, etc. in 2001

Former name	Section	Date effective	New name
Abacus Polar	SmallCap	2 April	Abacus Group
Allen	SmallCap	5 September	Speedy Hire
Bass	100	30 July	Six Continents
Charles Baynes	SmallCap	12 September	FCX International
Billiton	100	2 July	BHP-Billiton plc [on formation of dual-listed company with BHP (of Australia)]
BP Amoco	100	2 May	BP
Bright Station	SmallCap	9 July	Smartlogik Group
Brixton Estates	250	1 May	Brixton
Cadcentre Group	SmallCap	23 July	Aveva Group
Caradon	250	3 January	Novar
Cedar Group	SmallCap	10 December	Cedar
Coats Viyella	SmallCap	25 May	Coats
Fairey Group	250	9 May	Spectris
F I Group	250	1 May	Xansa
Finsbury Trust	SmallCap	26 October	Hansa Trust
Fleming Mid Cap Investment Trust	SmallCap	5 November	JPMorgan Fleming Mid Cap Investment Trust
Foreign & Colonial Enterprise Trust	SmallCap	29 May	Graphite Enterprise Trust
Foreign & Colonial Pacific Investment Trust	SmallCap	19 July	F&C Pacific Investment Trust
Foreign & Colonial Smaller Companies	SmallCap	2 August	F&C Smaller Companies
Garban-Intercapital	250	26 July	Icap
Gartmore Fledgling Index Trust	SmallCap	25 April	Gartmore Fledgling Trust
Gartmore Shared Equity Trust	SmallCap	15 February	Gartmore Monthly Income Trust
Geo Interactive Media	250	7 February	Emblaze Systems
Glynwed International	250	13 March	AGA Foodservice Group
Granada Compass	100	2 February	Granada
Great Universal Stores	100	26 July	GUS
Henderson Technology Trust	250	11 April	Polar Capital Technology Trust
Infobank International Holdings	SmallCap	19 June	Izodia
Mercury European Investment Trust	250	3 January	Merrill Lynch European Investment Trust
Mercury Keystone Investment Trust	SmallCap	3 January	Merrill Lynch UK Investment Trust
Mercury World Mining Trust	SmallCap	3 January	Merrill Lynch World Mining Trust
Murray Enterprise	SmallCap	7 February	LeggMason Investors Enterprise



Table F (continued). All-Share constituents' name changes, reconstructions, etc. in 2001

Former name	Section	Date effective	New name
Net Investment	SmallCap	30 July	Private Equity Investment
Nycomed Amersham	100	16 July	Amersham
Penna Holdings	SmallCap	26 March	Penna Consulting
PIC International Holdings	SmallCap	12 November	Sygen International
Redstone Telecom	SmallCap	30 July	Redstone
RJB Mining	SmallCap	30 May	U.K. Coal
Skills Group	SmallCap	1 May	QA
Davis S Smith & Sons (Holdings)	250	20 September	D S Smith
Stagecoach Holdings	250	11 September	Stagecoach Group
Charles Taylor Group	SmallCap	16 March	Charles Taylor Consulting
TeleWork Group	250	5 June	TeleWork Systems
Tilbury Douglas	250	8 March	Interserve
TT Group	SmallCap	1 June	TT electronics
Vitec Group	SmallCap	9 July	The Vitec Group
Whitbread	250	26 February	Whitbread Holdings — on reconstruction — but then reverted to 'Whitbread' on 10 May

Table G. Constituents moving between the FTSE 100 and 250 Indices during 2001

(i) Constituents promoted to the FTSE 100 Index from the 250 Index

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
19 March	8	88	Sema	Software & Computer Services	3,406.5
		90	Scottish & Newcastle	Beverages	3,364.4
10 April	9	–	Wm Morrison Supermarkets	Food & Drug Retailers	3,282.4
18 June	12	91	Next	General Retailers	3,279.0
12 July	13	–	Smith & Nephew	Health	3,385.3
10 September	18	–	Gallaher Group	Tobacco	3,116.0
24 September	19	77	Enterprise Oil	Oil & Gas	2,468.0
		82	Wolseley	Contracting & Building Materials	2,202.3
		87	Severn Trent	Water	2,475.6
		90	British Land	Real Estate	1,994.7
		91	Man Group	Speciality & Other Finance	2,263.0
		92	Northern Rock	Banks	2,106.0
		94	Innogy Holdings	Electricity	2,475.6
24 December	23	88	P & O Princess Cruises	Leisure, Entertainment & Hotels	2,763.4

Table G (continued). Constituents moving between the FTSE 100 and 250 Indices during 2001  
(ii) Constituents relegated from the FTSE 100 Index to the 250 Index

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
19 March	8	129	Autonomy Corporation (weighting 75%)	Software & Computer Services	1,282.9
		109	Exel	Transport	2,376.0
18 June	12	123	Railtrack	Transport	1,534.7
7 August	14	–	Dimension Data Holdings	Software & Computer Services	1,539.0
24 September	19	172	Marconi	Information Technology Hardware	556.0
		163	Spirent	Information Technology Hardware	768.9
		160	Energis (weighting 75%)	Telecommunication Services	760.5
		152	TeleWest Communications (weighting 75%)	Telecommunication Services	663.6
		148	Colt Telecom Group (weighting 75%)	Telecommunication Services	798.0
		123	CMG	Software & Computer Services	1,293.6
		116	Misys	Software & Computer Services	1,123.2
		114	Carlton Communications	Media & Photography	1,046.8
19 November	22	–	United Business Media	Media & Photography	1,800.9
24 December	23	106	GKN	Automobiles & Parts	1,877.2

(United Kingdom Series) in 2001

Table H. Constituents moving between the FTSE 250 and SmallCap Indices during 2001

(i) Constituents promoted to the FTSE 250 Index from the SmallCap Index

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
5 February	2	–	Bellway	Construction & Building Materials	424.8
12 February	3	–	Geest	Food Producers & Processors	420.5
14 February	4	–	Marshalls	Construction & Building Materials	423.3
5 March	5	–	Derwent Valley Holdings	Real Estate	434.1
		–	DFS Furniture	General Retailers	404.8
14 March	6	–	Mentmore Abbey	Support Services	387.7
15 March	7	–	Temple Bar Investment Trust	Investment Companies	369.9
19 March	8	256	NSB Retail Systems	Software & Computer Services	209.0
		261	John Laing	Construction & Building Materials	488.9
		300	Garban — Intercapital	Speciality & Other Finance	434.9
		308	Nestor Healthcare Group	Health	466.5
		315	Britax International	Aerospace & Defence	366.4
		316	Go-Ahead Group	Transport	433.0
		317	Jarvis	Support Services	449.3
		318	Shaftesbury	Real Estate	364.9
		319	Elementis	Chemicals	364.5
		330	Benchmark Group (wtg. 40%)	Real Estate	382.9
10 April	9	–	Carillion	Construction & Building Materials	407.2
29 May	11	–	Cairn Energy	Oil & Gas	456.7
18 June	12	254	Arcadia Group	General Retailers	510.8
		277	Enterprise Inns	Leisure, Entertainment & Hotels	501.6
		301	Countrywide Assured Group	Life Assurance	414.2
		308	Expro International Group	Oil & Gas	413.3
		316	Wilson (Connolly) Holdings	Construction & Building Materials	325.2
		322	Coats	Household Goods & Textiles	402.8
		323	De Vere Group	Leisure, Entertainment & Hotels	367.3
		326	Alfred McAlpine	Construction & Building Materials	327.8
		329	Dunedin Income Growth Investment Trust	Investment Companies	376.2
		330	Inchcape	Distributors	399.5
		334	Tibbitt & Britten Group	Transport	338.4

Table H (continued). Constituents moving between the FTSE 250 and SmallCap Indices during 2001  
 (i) Constituents promoted to the FTSE 250 Index from the SmallCap Index (continued)

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
12 July	13	–	Dairy Crest Group	Food Producers & Processors	426.8
10 August	14	–	Greggs	Food & Drug Retailers	374.8
10 September	18	–	Premier Oil (weighting 50%)	Oil & Gas	359.7
24 September	19	266	Tempus Group (weighting 75%)	Media & Photography	318.8
		286	Tullow Oil	Oil & Gas	289.0
		303	The Electronics Boutique	General Retailers	259.3
		314	Eidos	Leisure, Entertainment & Hotels	228.9
		315	Forth Ports	Transport	301.0
		316	Croda International	Chemicals	290.8
		317	Redrow	Construction & Building Materials	284.8
		321	South Staffordshire Group (weighting 75%)	Water	273.2
		323	Brake Bros. (weighting 75%)	Food Producers & Processors	232.3
		324	Fidelity European Values	Investment Companies	280.5
		326	British Empire Securities & General Trust	Investment Companies	281.2
		327	McCarthy & Stone	Construction & Building Materials	251.4
		328	Spirax-Sarco Engineering	Engineering & Machinery	230.7
		330	Rotork	Engineering & Machinery	261.1
10 October	20	–	Stanley Leisure	Leisure, Entertainment & Hotels	319.8
8 November	21	–	iSoft Group (weighting 75%)	Software & Computer Services	342.4
24 December	23	276	Psion	Information Technology Hardware	352.2
		287	Thus (weighting 50%)	Telecommunication Services	344.2
		302	London Bridge Software Holdings (weighting 75%)	Software & Computer Services	299.5
		313	Yule Catto (weighting 75%)	Chemicals	322.2
		316	Torex	Software & Computer Services	314.8
		324	Filtronic	Information Technology Hardware	258.9

(United Kingdom Series) in 2001

Table H (continued). Constituents moving between the FTSE 250 and SmallCap Indices during 2001  
(ii) Constituents relegated from the FTSE 250 Index to the SmallCap Index

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
19 March	8	521	Amerindo Internet Fund	Investment Companies	131.0
		509	Imagination Technologies Group	Information Technology Hardware	183.9
		493	Kewill Systems	Software & Computer Services	144.8
		476	nCipher (weighting 40%)	Software & Computer Services	191.8
		465	Orchestream Holdings	Software & Computer Services	202.1
		428	Brewin Dolphin Holdings	Speciality & Other Finance	238.1
		415	Axon Group	Software & Computer Services	280.5
		409	Telemetrix	Information Technology Hardware	272.0
		397	Scoot.com	Media & Photography	171.9
		394	Medisys	Health	299.1
		393	Volex Group	Electronic & Electrical Equipment	262.9
		390	TeleCity (weighting 30%)	Software & Computer Services	270.8
		387	Arena Leisure	Leisure, Entertainment & Hotels	312.4
		18 May	10	–	Mentmore Abbey
18 June	12	376	Ultraframe	Construction & Building Materials	313.6
		380	Fibernet Group	Telecommunication Services	243.2
		381	NXT	Electronic & Electrical Equipment	327.4
		388	Sportsworld Media Group	Media & Photography	299.7
		391	Elementis	Chemicals	295.5
		395	Intec Telecom Systems (weighting 30%)	Software & Computer Services	214.9
		396	TeleWork Systems (weighting 30%)	Software & Computer services	302.3
		409	ARC International (weighting 75%)	Information Technology Hardware	246.7
		415	Chloride Group	Electronic & Electrical Equipment	277.4
		425	London Pacific Group (weighting 75%)	Speciality & Other Finance	293.0
		444	Uniq	Food Producers & Processors	240.9
		452	Wincanton	Transport	221.4
		595	NSB Retail Systems	Software & Computer Services	102.9

Table H (continued). Constituents moving between the FTSE 250 and SmallCap Indices during 2001  
(ii) Constituents relegated from the FTSE 250 Index to the SmallCap Index (continued)

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
7 August	14	–	Trafficmaster	Transport	103.2
28 August	16	–	Baltimore Technologies (weighting 75%)	Software & Computer Services	123.0
24 September	19	548	Bioglan Pharma (weighting 75%)	Pharmaceuticals	111.8
		536	BATM Advance Communications (weighting 75%)	Information Technology Hardware	96.3
		530	Scipher (weighting 50%)	Information Technology Hardware	67.3
		505	Biocompatibles International	Health	83.2
		475	Bookham Technology (weighting 75%)	Information Technology Hardware	101.5
		457	Photo-Me International (weighting 50%)	Media & Photography	155.5
		447	Psion	Information Technology Hardware	128.5
		446	Parthus Technologies (weighting 50%)	Information Technology Hardware	125.2
		445	Morse (weighting 75%)	Software & Computer Services	126.2
		432	London Bridge Software Holdings (weighting 75%)	Software & Computer Services	165.5
		431	Emblaze Systems (weighting 50%)	Software & Computer Services	163.7
		424	IQE (weighting 50%)	Information Technology Hardware	156.2
		421	Guardian IT	Software & Computer Services	179.7
		417	Herald Investment Trust	Investment Companies	149.8
		404	Thus (weighting 50%)	Telecommunication Services	165.9
399	Incepta Group	Media & Photography	134.6		
392	Polar Capital Technology Trust	Investment Companies	203.1		
383	Laird Group	Electronic & Electrical Equipment	160.4		
19 November	22	–	John Laing	Construction & Building Materials	212.8

Table H (continued). Constituents moving between the FTSE 250 and SmallCap Indices during 2001  
(ii) Constituents relegated from the FTSE 250 Index to the SmallCap Index (continued)

Date	Event	Ranking at review	Constituent	Industry classification	Capitalisation £m
24 December	23	417	Enodis	Engineering — General	231.0
		404	RM	Software & Computer Services	215.8
		394	Benchmark Group (weighting 40%)	Real Estate	237.8
		381	Ashtead Group	Support Services	260.1
		379	Christian Salvesen	Transport	234.8
		376	TR European Growth Trust	Investment Companies	246.8



Table I. FTSE 100 Index constituents at the end of 2001 (31 December); weightings 100% (unless otherwise indicated)

Rank	Company	Capitalisation £m	Rank	Company	Capitalisation £m
1	Vodafone Group	122,041	44	Royal & Sun Alliance Insurance Group	5,653
2	BP	120,668	45	Lattice Group	5,468
3	GlaxoSmithKline	107,136	46	Rentokil Initial	5,382
4	HSBC Holdings	75,217	47	J Sainsbury (weighting 75%)	5,287
5	AstraZeneca	54,158	48	Boots Co.	5,260
6	Royal Bank of Scotland Group	47,643	49	Scottish & Southern Energy	5,222
7	'Shell' Transport & Trading	46,640	50	BOC Group	5,215
8	Lloyds TSB Group	41,509	51	3i Group	5,209
9	Barclays	37,697	52	Kingfisher	5,174
10	HBOS	28,239	53	Powergen	4,915
11	Diageo	26,622	54	Imperial Tobacco Group	4,720
12	BT Group	21,935	55	Dixons Group	4,547
13	CGNU	19,004	56	Allied Domecq	4,349
14	Tesco	17,261	57	Amersham	4,263
15	Unilever	16,418	58	Invensys	4,173
16	Prudential	15,276	59	Shire Pharmaceuticals Group	4,127
17	Anglo American	15,276	60	Land Securities	4,090
18	Abbey National	14,135	61	Alliance & Leicester	4,082
19	Rio Tinto	14,007	62	Granada	3,972
20	Compass Group	11,405	63	South African Breweries	3,933
21	Marks & Spencer	10,379	64	Smith & Nephew	3,805
22	BG Group	9,814	65	Smiths Group	3,761
23	Reuters Group	9,710	66	ARM Holdings	3,632
24	British American Tobacco (weighting 75%)	9,515	67	Hays	3,598
25	BAE Systems	9,405	68	Hanson	3,484
26	Standard Chartered	9,225	69	Friends Provident	3,421
27	Cable & Wireless	9,224	70	Scottish & Newcastle	3,397
28	Cadbury Schweppes	9,006	71	United Utilities	3,385
29	Centrica	8,909	72	Safeway	3,355
30	WPP Group	8,651	73	Hilton Group	3,328
31	Legal & General Group	8,182	74	Wolseley	3,306
32	BHP Billiton	8,093	75	Old Mutual	3,275
33	Amvescap	7,749	76	Capita Group	3,230
34	mmO <sub>2</sub>	7,500	77	Man Group	3,174
35	Reed International	7,187	78	Wm. Morrison Supermarkets	3,114
36	British Sky Broadcasting Group (weighting 50%)	7,139	79	Gallaher Group	3,051
37	Scottish Power	7,022	80	Next	3,016
38	GUS	6,489	81	Canary Wharf Group	2,897
39	National Grid Group	6,356	82	Sage Group	2,895
40	Pearson	6,296	83	Logica	2,860
41	Reckitt Benckiser	6,280	84	EMI Group	2,813
42	Six Continents	5,902	85	P & O Princess Cruises	2,770
43	BAA	5,840	86	Imperial Chemical Industries	2,759

Table I (continued). FTSE 100 Index constituents at the end of 2001  
(31 December); weightings 100% (unless otherwise indicated)

Rank	Company	Capitalisation £m	Rank	Company	Capitalisation £m
87	Rolls-Royce	2,665	97	British Airways	2,110
88	Northern Rock	2,658	98	Schroders	2,009
89	Severn Trent	2,462		(Ordinary wtg 75% £1,432m, Non-Voting £577m)	
90	Brambles Industries	2,455	99	Associated British Foods	1,996
91	British Land Co	2,420		(weighting 50%)	
92	Celltech Group	2,386	100	Daily Mail & General Trust	1,852
93	Electrocomponents	2,326		A shares (weighting 75%)	
94	International Power	2,262			
95	Enterprise Oil	2,252			
96	Innogy Holdings	2,145		Aggregate capitalisation	1,237,815

Table J. FTSE Actuaries Share Indices, equity levels, etc., at 31 December 2001

	Number of constituents	Index number	Year earlier (29.12.00)	% fall during 2001	Euro Index number	Actual dividend yield %	Cover	Price earnings ratio	XD adj. 2001	2001 high	2001 low	Capitalisation (£m) at 31.12.2001	% of All-Share Index	Total return index
FTSE 100	100	5217.4	6222.5	-16.20	6662.9	2.59	1.90	20.29	135.85	6334.5	4433.7	1,237,814.89	84.45	2476.05
FTSE 250	250	5939.1	6547.5	-9.29	7584.7	2.89	1.34	25.82	171.64	6788.3	4800.0	179,623.73	12.26	2794.52
FTSE 250 ex Investment Companies	214	6097.4	6618.3	-7.87	7786.7	3.01	1.36	24.32	184.17	6873.6	4912.1	159,344.94	10.87	2892.74
FTSE 350	350	2578.2	3043.6	-15.29	3292.5	2.63	1.82	20.86	68.10	3103.7	2177.5	1,417,438.62	96.71	2504.13
FTSE 350 ex Investment Companies	313	2576.3	3036.5	-15.17	3290.1	2.64	1.83	20.64	68.47	3093.8	2177.2	1,391,951.26	94.97	1284.18
FTSE 350 Higher Yield	173	2987.1	3163.0	-5.56	3814.7	3.58	1.75	15.91	107.42	3344.2	2506.8	795,131.32	54.25	2561.24
FTSE 350 Lower Yield	177	2131.0	2904.4	-26.63	2721.4	1.41	2.05	34.57	27.37	2944.0	1814.4	622,307.30	42.46	1629.03
FTSE SmallCap	369	2579.15	3183.26	-18.98	3293.75	2.57	1.12	34.64	70.54	3326.82	2062.42	48,231.95	3.29	2467.41
FTSE SmallCap ex Investment Companies	287	2589.21	3142.20	-17.60	3306.60	2.71	1.20	30.70	69.72	3292.45	2048.80	38,064.48	2.60	2513.15
FTSE All-Share	719	2523.88	2983.81	-15.41	3223.16	2.63	1.80	21.13	66.72	3045.55	2128.15	1,465,670.57	100.00	2488.96
FTSE All-Share ex Investment Companies	600	2523.27	2976.20	-15.22	3222.40	2.65	1.82	20.82	67.07	3035.02	2129.13	1,430,015.74	97.57	1281.07
FTSE All-Share ex Multinationals	653	879.66	1028.45	-14.47	931.08	2.78	1.64	21.98	24.77	1070.50	730.70	633,461.66	43.22	929.88
FTSE Fledgling	652	2054.71	2266.16	-9.33	2624.01	4.42	neg.	neg.	66.97	2383.79	1696.93	13,039.35	-	2522.74
FTSE Fledgling ex Investment Companies	495	2305.28	2382.61	-3.25	2944.00	3.21	neg.	neg.	65.57	2512.25	1837.45	8,876.89	-	2845.03
FTSE All-Small	1,021	1592.47	1919.09	-17.02	2033.69	2.96	0.63	53.87	45.44	2007.14	1283.08	61,271.31	-	1947.50
FTSE All-Small ex Investment Companies	782	1653.28	1944.70	-14.99	2111.35	2.81	0.59	60.61	45.04	2039.40	1210.48	46,941.36	-	2041.95
FTSE AIM	609	897.8	1437.8	-37.56	1146.6	0.75	neg.	neg.	6.90	1481.9	804.4	11,365.05	-	838.95

Base values for the Indices, other than the Total Return Indices, on this and the following pages:

100.00 on 10.4.1962\*: FTSE All-Share, and Non-Financials

\* this 'rather strange' date was the base date for the original Selwyn Lloyd 'Short-term' Capital Gains Tax

1000.00 on 31.12.1983: FTSE 100

1412.60 on 31.12.1985: FTSE 250 both cum and ex Investment Companies

682.94 on 31.12.1985: FTSE 350 cum Investment Companies, and 350 Higher & Lower Yields

1363.79 on 31.12.1992: FTSE SmallCap both cum and ex Investment Companies

1000.00 on 30.12.1994: FTSE Fledgling & All-Small both cum and ex Investment Companies and FTSE AIM

2208.01 on 12.5.1997: FTSE All-Share ex Investment Companies (being the cum Investment Trust value on that day)

12.5.1997 was the day when the

2247.50 on 12.5.1997: FTSE 350 ex Investment Companies (being the cum Investment Trust value on that day)

All-Share Index went 'real time'

1000.00 on 31.12.1997: FTSE Information Technology

1000.00 on 30.9.1999: FTSE All-Share ex Multinationals

1000.00 on 31.12.1985: All other Indices, except the Total Return Indices. (Most Industry Sectors were worked back to this date, after the comprehensive changes to the industry classification system made on 1 April 1999: most had originally been based at 100.00 on 10.4.1962\*)

For the Total Return Indices, the base values were:

1000.00 on 30.12.1994: FTSE Fledgling & All-Small, both cum and ex Investment Companies

1000.00 on 12.5.1997: FTSE All-Share ex Investment Companies, FTSE 350 ex Investment Companies and FTSE AIM

1000.00 on 31.12.1997: FTSE Information Technology

1000.00 on 30.9.1999: FTSE All-Share ex Multinationals

1000.00 on 31.12.1993: All other Total Return Indices

(United Kingdom Series) in 2001

Table J (continued). FTSE Actuaries Share Indices, equity levels, etc., at 31 December 2001

FTSE Actuaries Industry Sectors	Number of constituents	Index number	Year earlier (29.12.00)	% change during 2001	Euro Index number	Actual dividend yield %	Cover	Price earnings ratio	XD adj. 2001	2001 high	2001 low	Capitalisation (£m) at 31.12.2001	% of All-Share Index	Total return index
<b>RESOURCES</b>	20	5490.99	5578.06	-1.57	7012.37	2.83	2.71	13.06	157.31	6628.87	4908.37	220,675.73	15.06	2767.09
Mining	6	5663.40	4894.41	+15.71	7232.55	3.12	3.46	9.26	186.09	6480.08	3971.01	39,669.16	2.71	2019.59
Oil & Gas	14	5990.31	6287.70	-4.73	7650.05	2.76	2.52	14.35	165.78	7413.29	5577.95	181,006.57	12.35	3092.60
<b>BASIC INDUSTRIES</b>	52	2349.81	2270.94	+3.47	3000.87	3.47	1.95	14.78	80.63	2510.80	1886.46	41,202.99	2.81	1568.53
Chemicals	10	2304.46	2594.67	-11.18	2942.95	4.22	1.71	13.89	93.24	2666.14	1775.82	11,673.31	0.80	1354.89
Construction & Building Materials	40	2243.66	2014.03	+11.40	2865.31	3.39	2.51	11.77	76.09	2356.55	1881.36	26,780.51	1.83	1391.62
Forestry & Paper	1	8002.91	8642.11	-7.40	10220.26	5.62	1.65	10.80	450.00	9000.07	8340.96	502.05	0.03	4302.86
Steel & Other Metals	1	1733.20	1697.09	+2.13	2213.41	0	-	neg.	0	1991.97	962.89	2,247.12	0.15	1223.91
<b>GENERAL INDUSTRIALS</b>	49	1763.25	2167.28	-18.64	2251.79	4.04	1.53	16.13	72.85	2220.64	1349.17	35,130.26	2.40	1170.01
Aerospace & Defence	9	1848.88	2169.13	-14.76	2361.15	3.25	1.76	17.51	60.74	2302.43	1643.11	18,441.69	1.26	1324.25
Electronic & Electrical Equipment	19	3741.39	5619.27	-33.42	4778.02	4.27	0.88	26.74	157.15	6380.98	1799.75	7,720.94	0.53	2295.72
Engineering & Machinery	21	1978.22	2203.72	-10.23	2526.32	5.48	1.70	10.72	113.96	2519.18	1487.17	8,967.63	0.61	1493.83
<b>CYCLICAL CONSUMER GOODS</b>	5	4489.19	4912.36	-8.61	5733.01	6.83	2.08	7.04	213.91	5789.88	3906.86	2,731.13	0.19	1949.27
Automobiles & Parts	4	3146.30	3501.37	-10.14	4018.05	6.90	2.07	7.00	145.74	4135.26	2662.97	2,398.67	0.16	1876.89
Household Goods & Textiles	1	2064.90	1762.35	+17.17	2637.02	6.35	2.14	7.36	146.09	2418.15	1873.06	332.45	0.02	1092.21
<b>NON-CYCLICAL CONSUMER GOODS</b>	66	6069.32	6389.33	-5.01	7750.94	2.28	1.84	23.89	126.85	6672.84	5629.12	280,851.20	19.16	2606.51
Beverages	6	4205.65	4077.84	+3.13	5370.90	3.19	1.99	15.79	124.81	4380.16	3522.93	38,521.52	2.63	1857.64
Food Producers & Processors	13	3370.57	3395.14	-0.72	4304.45	2.65	1.87	20.19	89.66	3572.48	2943.95	31,860.07	2.17	1800.65
Health	16	3227.43	3052.89	+5.72	4121.65	1.30	2.18	35.40	42.94	3275.46	2573.06	12,404.87	0.85	2196.78
Packaging	4	2733.27	1835.86	+48.88	3490.57	4.26	1.77	13.29	120.24	2802.95	1848.81	1,908.41	0.13	1505.93
Personal Care & Household Products	3	2827.87	2625.78	+7.70	3611.13	2.60	1.36	28.37	72.81	3050.56	2294.93	6,594.22	0.45	1343.91
Pharmaceuticals	21	10580.68	11804.02	-10.36	13512.26	1.79	1.78	31.27	156.76	12358.68	10025.88	172,275.62	11.75	4030.46
Tobacco	3	7846.62	6716.20	+16.83	10020.67	4.76	1.83	11.50	372.07	8237.87	6016.32	17,286.49	1.18	2655.22
<b>CYCLICAL SERVICES</b>	214	3103.56	3766.92	-17.61	3963.47	2.48	1.73	23.25	80.33	3820.22	2451.74	208,174.44	14.20	1845.69
Distributors	15	2374.94	2636.51	-9.92	3032.96	3.21	1.78	17.44	78.54	2733.94	1652.00	5,033.56	0.34	1049.53
General Retailers	45	1949.59	1662.03	+17.30	2489.76	2.98	1.73	19.40	57.00	1983.46	1509.23	48,550.33	3.31	1324.94
Leisure, Entertainment & Hotels	36	2962.65	2895.00	+2.34	3783.51	2.94	2.04	16.70	92.92	3216.56	2251.35	36,333.02	2.48	1837.71
Media & Photography	39	4623.65	7193.87	-35.73	5904.72	1.72	1.10	52.83	83.28	7253.42	3538.66	61,714.45	4.21	1841.77
Support Services	51	4580.84	5556.18	-17.55	5850.06	1.72	2.65	21.97	76.12	5615.68	3691.76	33,290.74	2.27	3191.23
Transport	28	2043.16	2899.77	-29.54	2609.25	3.71	1.51	17.87	87.58	3050.47	1836.57	23,252.34	1.59	1018.57
<b>NON-CYCLICAL SERVICES</b>	23	2515.53	3718.42	-32.35	3212.50	1.05	1.60	59.59	28.40	3927.58	1962.47	195,871.59	13.36	1452.27
Food & Drug Retailers	9	3229.47	3435.56	-6.00	4124.26	2.32	1.99	21.70	76.87	3645.16	3024.58	30,783.14	2.10	2406.60
Telecommunication Services	14	3632.18	5673.90	-35.98	4638.54	0.81	1.39	80 +	31.84	6103.46	2724.23	165,088.45	11.26	1840.64

Table J (continued). FTSE Actuaries Share Indices, equity levels, etc., at 31 December 2001

FTSE Actuaries Industry Sectors	Number of constituents	Index number	Year earlier (29.12.00)	% change during 2001	Euro Index number	Actual dividend yield %	Cover	Price earnings ratio	XD adj. 2001	2001 high	2001 low	Capitalisation (£m) at 31.12.2001	% of All-Share Index	Total return index
UTILITIES	17	3518.79	4000.03	-12.03	4493.74	4.53	1.35	16.40	161.29	4020.14	3410.84	54,214.70	3.70	1926.14
Electricity	8	3317.85	3945.70	-15.91	4237.13	4.68	1.33	16.14	166.04	4097.26	3249.89	29,975.07	2.05	2246.25
Gas Distribution	3	4141.21	4523.58	-8.45	5288.61	2.53	2.22	17.81	105.26	4452.77	3816.02	14,575.77	0.99	2573.97
Water	6	2656.68	2769.26	-4.07	3392.76	7.10	0.92	15.33	166.29	2845.19	2490.17	9,663.86	0.66	1997.25
INFORMATION TECHNOLOGY	62	809.20	2397.99	-66.26	1033.40	1.03	neg.	neg.	8.38	2632.04	540.24	25,531.13	1.74	826.33
Information Technology Hardware	17	1198.86	5384.86	-77.74	1531.03	1.77	neg.	neg.	21.56	5900.88	643.02	8,083.31	0.55	1227.08
Software & Computer Services	45	844.30	1949.01	-56.68	1078.23	0.69	4.48	32.42	5.72	2218.82	614.31	17,447.82	1.19	859.62
NON FINANCIALS	508	2434.17	2938.64	-17.17	3108.60	2.41	1.92	21.69	58.68	2972.10	2110.47	1,064,383.15	72.62	2146.18
FINANCIALS	211	5841.89	6518.09	-10.37	7460.50	3.21	1.58	19.78	192.06	6833.53	4557.35	401,287.42	27.38	2987.49
Banks	11	9613.26	9919.17	-3.08	12276.80	3.37	1.95	15.25	329.24	10593.24	7317.52	262,732.83	17.93	3747.42
Insurance	10	1935.30	2846.08	-32.00	2471.51	5.46	neg.	neg.	110.26	2833.37	1377.93	8,025.83	0.55	1826.40
Life Assurance	8	5972.48	7991.94	-25.27	7627.28	3.67	0.53	51.70	233.50	8075.13	5011.53	52,092.90	3.55	2956.50
Investment Companies	119	3902.85	5034.75	-22.48	4984.21	1.87	1.01	52.89	80.92	5323.34	3199.35	35,654.84	2.43	1511.09
Real Estate	35	2012.33	2194.32	-8.29	2569.88	2.76	1.72	21.06	54.30	2336.98	1900.74	19,951.58	1.36	1449.23
Speciality & Other Financials	28	4665.07	5761.70	-19.03	5957.62	1.98	1.92	26.30	94.58	6308.66	3178.47	22,829.44	1.56	3063.54
ALL-SHARE	719	2523.88	2983.81	-15.41	3223.16	2.63	1.80	21.13	66.72	3045.55	2128.15	1,465,670.57	100.00	2488.96

(United Kingdom Series) in 2001

**Table K. Weighting changes implemented during 2001**

Although the main raft of weighting changes, as the full 'free float' basis was adopted, did not become effective until 18 June, the first such change was effective on 25 May, when ARC International (FTSE 250) weighting increased from 40% to 75%.

Full implementation of 'free-float' on 18 June 2001 involved reducing the weightings of the following All-Share constituents from 100% to the levels indicated:

FTSE 100	to 75%	Blue Circle Industries, British American Tobacco, Colt Telecom Group, Daily Mail & General Trust (A Non-Voting), Energis, J Sainsbury, Schroders (Ord), Telewest Communications.
	to 50%	Associated British Foods, British Sky Broadcasting Group.
FTSE 250	to 75%	Alliance UniChem, Bioglan Pharma, N Brown Group, Caledonia Investments, Chelsfield, Chrysalis Group, Computacentere, Garban-Intercapital, GWR Group, HIT Entertainment, Jardine Lloyd Thompson Group, JJB Sports, Johnston Press, Kingston Communications (Hull), London Bridge Software Holdings, Morse, Scottish Radio Holdings, SMG, TBI, Waste Recycling Group, Wilson Bowden.
	to 50%	Avis Europe, Matalan, Millennium & Cophorne Hotels, Photo-Me International, Renishaw, Thistle Hotels.
FTSE SmallCap	to 75%	Advanced Power Components, AIT Group, Alba, Alpha Airports Group, Alvis, Amstrad, Asda Property Holdings, Axon Group, A G Barr, Brake Brothers, British Polythene Industries, Budgens, Charles Stanley Group, Chime Communications, Clinton Cards, CLS Holdings, CML Microsystems, English & Scottish Investors, ENIC, Glotel, Holmes Place, Huntleigh Technology, InterX, ITE Group, L A Fitness, M L Laboratories, John Menzies, Morgan Sindall, Orbis, Planit Holdings, Redbus Interhouse, Redstone Telecom, Scoot.com, South Staffordshire Group, Tarsus Group, Ted Baker, Telemetrix, Tempus Group, Terence Chapman Group, Topps Tiles, Tops Estates, Triad Group, Ultraframe, Reg Vardy, Warner Estate Holdings, XKO Group, Yule Catto & Co.
	to 50%	Laura Ashley Holdings, Durlacher Corporation, Harvey Nichols Group, KS Biomedix, Premier Oil, Sportech, Spring Group.
	to 40%	Arena Leisure, Business Post Group, John David Sports.
	to 30%	Brown & Jackson, Monsoon, Reliance Security Group.

Changes implemented after the main raft on 18 June 2001:

2 July	SmallCap	40% increased to 75%	iSoft Group
6 July	250	100% decreased to 75%	London Merchant Securities (Deferred Ordinary line)
17 July	250	40% increased to 75%	Innovation Group — following vendor placing.
26 July	SmallCap	100% decreased to 40%	Easynet Group — on merger with ipsaris Ltd.
30 August	SmallCap	75% increased to 100%	365 Corporation
22 November	250	30% increased to 50%	easyJet — following placing and issue
11 December	SmallCap	100% reduced to 75%	Glenmorangie
19 December	SmallCap	100% reduced to 50%	LastMinute.com
24 December	SmallCap	100% reduced to 75%	Grainger Trust