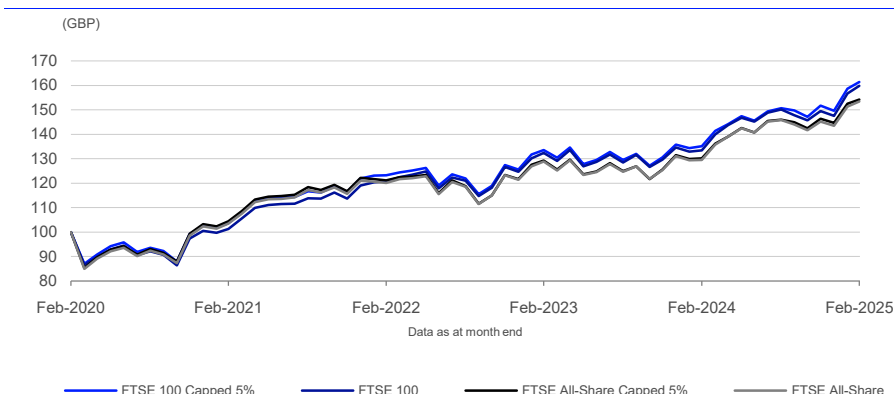


# FTSE UK Capped 5% Indices

Data as at: 28 February 2025

The FTSE UK Capped 5% Indices represent 98% of the UK market capitalisation. The indices are based on the underlying constituents of the FTSE 100 Index and FTSE All-Share Index. Constituents are capped at 5% of the total index quarterly to avoid over-concentration in any one stock. The series consists of the FTSE 100 Capped 5% Index and the FTSE All-Share Capped 5% Index.

## 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 100 Capped 5%       | 6.4      | 7.1 | 7.9 | 19.5 | 31.0 | 61.5 | 9.4          | 10.1 | 9.5            | 11.5 | 12.9 |
| FTSE 100                 | 6.9      | 6.5 | 8.3 | 19.8 | 32.3 | 59.9 | 9.8          | 9.8  | 9.5            | 11.5 | 12.9 |
| FTSE All-Share Capped 5% | 5.4      | 5.6 | 6.6 | 18.5 | 27.3 | 54.2 | 8.4          | 9.0  | 9.4            | 11.5 | 13.6 |
| FTSE All-Share           | 5.7      | 5.2 | 6.9 | 18.4 | 27.7 | 53.4 | 8.5          | 8.9  | 9.4            | 11.5 | 13.7 |

\* 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)            | 2015 | 2016 | 2017 | 2018 | 2019 | 2020  | 2021 | 2022 | 2023 | 2024 |
|--------------------------|------|------|------|------|------|-------|------|------|------|------|
| FTSE 100 Capped 5%       | -0.4 | 17.8 | 11.6 | -8.8 | 19.2 | -9.1  | 18.8 | 3.0  | 8.1  | 10.2 |
| FTSE 100                 | -1.3 | 19.1 | 11.9 | -8.7 | 17.3 | -11.5 | 18.4 | 4.7  | 7.9  | 9.7  |
| FTSE All-Share Capped 5% | 1.4  | 16.2 | 13.0 | -9.7 | 20.1 | -8.7  | 18.4 | -0.4 | 8.1  | 10.0 |
| FTSE All-Share           | 1.0  | 16.8 | 13.1 | -9.5 | 19.2 | -9.8  | 18.3 | 0.3  | 7.9  | 9.5  |

## Return/Risk Ratio and Drawdown - Total Return

| Index (GBP)              | Return/Risk Ratio |     |     |      | Drawdown (%) |       |       |       |
|--------------------------|-------------------|-----|-----|------|--------------|-------|-------|-------|
|                          | 1YR               | 3YR | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE 100 Capped 5%       | 2.1               | 0.8 | 0.8 | 0.6  | -5.0         | -9.9  | -26.4 | -33.7 |
| FTSE 100                 | 2.1               | 0.8 | 0.8 | 0.5  | -4.7         | -9.3  | -26.5 | -34.2 |
| FTSE All-Share Capped 5% | 2.0               | 0.7 | 0.7 | 0.5  | -4.6         | -11.6 | -27.6 | -34.9 |
| FTSE All-Share           | 2.0               | 0.7 | 0.7 | 0.5  | -4.5         | -11.1 | -27.9 | -35.3 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Coverage

The indices reduce the weight of the largest companies in both the FTSE 100 and FTSE All-Share Index and allow for a more diversified index.

### Objective

The indices are designed for 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 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, and available 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.

Top 10 Constituents - FTSE 100 Capped 5% Index

| Constituent                 | ICB Sector                            | FTSE 100 Capped 5% (Wgt %) | FTSE 100 (Wgt %) | Diff % |
|-----------------------------|---------------------------------------|----------------------------|------------------|--------|
| HSBC Hldgs                  | Banks                                 | 5.77                       | 7.81             | -2.04  |
| AstraZeneca                 | Pharmaceuticals and Biotechnology     | 5.42                       | 8.25             | -2.83  |
| Shell                       | Oil Gas and Coal                      | 5.00                       | 7.51             | -2.51  |
| Unilever                    | Personal Care Drug and Grocery Stores | 4.56                       | 5.09             | -0.53  |
| RELX                        | Software and Computer Services        | 3.65                       | 3.29             | 0.36   |
| BP                          | Oil Gas and Coal                      | 3.60                       | 3.24             | 0.36   |
| Rolls-Royce Holdings        | Aerospace and Defense                 | 3.24                       | 2.91             | 0.33   |
| British American Tobacco    | Tobacco                               | 3.15                       | 2.84             | 0.31   |
| London Stock Exchange Group | Finance and Credit Services           | 3.01                       | 2.71             | 0.30   |
| GSK                         | Pharmaceuticals and Biotechnology     | 3.00                       | 2.70             | 0.30   |
| Totals                      |                                       | 40.40                      | 46.35            |        |

Top 10 Constituents - FTSE All-Share Capped 5% Index

| Constituent                 | ICB Sector                            | FTSE All-Share Capped 5% (Wgt %) | FTSE All-Share (Wgt %) | Diff % |
|-----------------------------|---------------------------------------|----------------------------------|------------------------|--------|
| HSBC Hldgs                  | Banks                                 | 5.85                             | 6.76                   | -0.91  |
| AstraZeneca                 | Pharmaceuticals and Biotechnology     | 5.49                             | 7.15                   | -1.66  |
| Shell                       | Oil Gas and Coal                      | 5.07                             | 6.51                   | -1.44  |
| Unilever                    | Personal Care Drug and Grocery Stores | 4.62                             | 4.41                   | 0.21   |
| RELX                        | Software and Computer Services        | 2.99                             | 2.85                   | 0.14   |
| BP                          | Oil Gas and Coal                      | 2.95                             | 2.81                   | 0.14   |
| Rolls-Royce Holdings        | Aerospace and Defense                 | 2.65                             | 2.52                   | 0.13   |
| British American Tobacco    | Tobacco                               | 2.58                             | 2.46                   | 0.12   |
| London Stock Exchange Group | Finance and Credit Services           | 2.47                             | 2.35                   | 0.12   |
| GSK                         | Pharmaceuticals and Biotechnology     | 2.46                             | 2.34                   | 0.12   |
| Totals                      |                                       | 37.13                            | 40.16                  |        |

ICB Industry Breakdown

|                        | FTSE 100 Capped 5% |        | FTSE 100    |        | Diff % | FTSE All-Share Capped 5% |        | FTSE All-Share |        | Diff % |
|------------------------|--------------------|--------|-------------|--------|--------|--------------------------|--------|----------------|--------|--------|
|                        | No. of Cons        | Wgt %  | No. of Cons | Wgt %  |        | No. of Cons              | Wgt %  | No. of Cons    | Wgt %  |        |
| Technology             | 2                  | 1.00   | 2           | 0.90   | 0.10   | 17                       | 1.33   | 17             | 1.27   | 0.06   |
| Telecommunications     | 3                  | 1.35   | 3           | 1.21   | 0.13   | 5                        | 1.18   | 5              | 1.13   | 0.06   |
| Health Care            | 6                  | 11.01  | 6           | 13.29  | -2.28  | 11                       | 10.21  | 11             | 11.64  | -1.43  |
| Financials             | 24                 | 24.82  | 24          | 24.95  | -0.13  | 248                      | 28.09  | 248            | 27.93  | 0.16   |
| Real Estate            | 6                  | 1.52   | 6           | 1.37   | 0.15   | 45                       | 2.40   | 45             | 2.28   | 0.12   |
| Consumer Discretionary | 19                 | 11.85  | 19          | 10.66  | 1.18   | 74                       | 11.63  | 74             | 11.07  | 0.56   |
| Consumer Staples       | 10                 | 15.83  | 10          | 15.23  | 0.59   | 25                       | 14.42  | 25             | 13.74  | 0.68   |
| Industrials            | 16                 | 12.80  | 16          | 11.52  | 1.28   | 80                       | 12.71  | 80             | 12.10  | 0.61   |
| Basic Materials        | 7                  | 6.86   | 7           | 6.18   | 0.69   | 21                       | 5.96   | 21             | 5.67   | 0.29   |
| Energy                 | 2                  | 8.60   | 2           | 10.76  | -2.16  | 15                       | 8.24   | 15             | 9.52   | -1.29  |
| Utilities              | 5                  | 4.36   | 5           | 3.93   | 0.44   | 9                        | 3.82   | 9              | 3.64   | 0.18   |
| Totals                 | 100                | 100.00 | 100         | 100.00 |        | 550                      | 100.00 | 550            | 100.00 |        |

INFORMATION

Index Universe

FTSE UK Index Series

Base Date

31 December 2004

Base Value

FTSE 100 Capped 5% Index: 5000

FTSE All-Share Capped 5% Index: 5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP and EUR

Review Dates

Quarterly in March, June, September and December

History

Available from 17 December 1999

Index Characteristics

| Attributes                        | FTSE 100 Capped 5% | FTSE 100  | FTSE All-Share Capped 5% | FTSE All-Share |
|-----------------------------------|--------------------|-----------|--------------------------|----------------|
| Number of constituents            | 100                | 100       | 550                      | 550            |
| Net MCap (GBPm)                   | 1,954,702          | 2,171,619 | 2,385,875                | 2,506,389      |
| Dividend Yield %                  | 3.36               | 3.38      | 3.40                     | 3.40           |
| Constituent Sizes (Net MCap GBPm) |                    |           |                          |                |
| Average                           | 19,547             | 21,716    | 4,338                    | 4,557          |
| Largest                           | 112,851            | 179,245   | 139,675                  | 179,245        |
| Smallest                          | 1,368              | 1,368     | 26                       | 26             |
| Median                            | 7,451              | 7,451     | 643                      | 643            |
| Weight of Largest Constituent (%) | 5.77               | 8.25      | 5.85                     | 7.15           |
| Top 10 Holdings (% Index MCap)    | 40.40              | 46.36     | 37.14                    | 40.16          |

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