

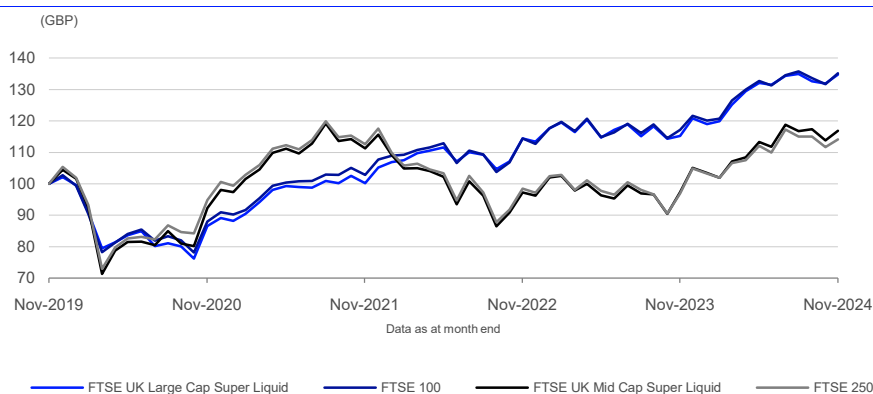
FTSE UK Super Liquid Indices

Data as at: 29 November 2024

FTSE Super Liquid Indices provide a highly liquid composition whilst retaining the characteristics of the underlying index, increasing the replicability of global, regional and country based indices. FTSE Super Liquid Indices utilize a innovative screening and stock selection process designed to:

- Identify and screen the most liquid stocks in a given universe.
- Quantitatively determine optimal basket size and composition.
- Create a basket which closely mirrors the characteristics of the parent index.
- Maintain diversification across industry segments.

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 UK Large Cap Super Liquid	-0.1	2.0	11.6	16.9	34.5	34.8	10.4	6.1	9.9	11.3	13.2
FTSE 100	-0.4	1.9	11.1	15.4	31.5	35.2	9.6	6.2	9.5	11.6	13.6
FTSE UK Mid Cap Super Liquid	0.1	3.1	11.2	20.0	5.0	16.8	1.6	3.2	11.7	15.3	20.6
FTSE 250	-0.8	1.8	8.7	17.7	1.3	14.1	0.4	2.7	12.2	15.3	19.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE UK Large Cap Super Liquid	-2.7	-3.1	23.4	12.3	-10.6	16.7	-12.7	18.0	7.8	6.5
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9
FTSE UK Mid Cap Super Liquid	7.1	11.9	4.8	19.2	-17.6	30.6	-6.1	17.9	-16.8	9.3
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0

FEATURES

Coverage

Super Liquid versions of the FTSE 100 and FTSE 250 indices.

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.

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the indices are tradable.

Transparency

The indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The indices are calculated based on price, net and total return methodologies, both real time and end-of-day.

Global Sector Classification

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 UK Large Cap Super Liquid	1.7	0.9	0.5	0.5	-4.7	-8.7	-32.7	-32.7
FTSE 100	1.7	0.8	0.5	0.5	-4.7	-9.3	-34.2	-34.2
FTSE UK Mid Cap Super Liquid	1.6	0.1	0.2	0.3	-5.8	-29.0	-42.4	-42.4
FTSE 250	1.3	0.0	0.1	0.4	-6.3	-28.9	-41.7	-41.7

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

1-Year Correlation - Total Return

	FTSE UK Large Cap Super Liquid	FTSE 100	FTSE UK Mid Cap Super Liquid	FTSE 250
FTSE UK Large Cap Super Liquid	1.000	0.977	0.641	0.636
FTSE 100		1.000	0.714	0.707
FTSE UK Mid Cap Super Liquid			1.000	0.987
FTSE 250				1.000

Top 10 Constituents - FTSE UK Large Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	126,094	11.04
Shell	Oil Gas and Coal	112,339	9.83
Unilever	Personal Care Drug and Grocery Stores	107,897	9.45
AstraZeneca	Pharmaceuticals and Biotechnology	100,853	8.83
RELX	Media	69,231	6.06
BP	Oil Gas and Coal	63,406	5.55
London Stock Exchange Group	Finance and Credit Services	55,981	4.90
Rio Tinto	Industrial Metals and Mining	52,750	4.62
Diageo	Beverages	52,272	4.58
National Grid	Gas Water and Multi-utilities	48,475	4.24
Totals		789,298	69.09

Top 10 Constituents - FTSE UK Mid Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Alliance Witan	Closed End Investments	5,158	3.09
St. James's Place	Investment Banking and Brokerage Services	4,947	2.97
Games Workshop Group	Leisure Goods	4,647	2.79
Polar Capital Technology Trust	Closed End Investments	4,133	2.48
British Land Co	Real Estate Investment Trusts	3,878	2.33
IG Group Holdings	Investment Banking and Brokerage Services	3,532	2.12
Investec	Banks	3,509	2.10
Tritax Big Box REIT	Real Estate Investment Trusts	3,425	2.05
RS Group	Industrial Support Services	3,367	2.02
Britvic	Beverages	3,211	1.93
Totals		39,808	23.87

INFORMATION

Index Universe

FTSE UK Index Series

Index Launch

27 November 2012

Base Date

31 December 2007

Base Value

5000

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, USD, EUR

Review Dates

Annually in June

History

Available from 31 December 2007

ICB Industry Breakdown - FTSE UK Large Cap Super Liquid Index

ICB Code	ICB Industry	FTSE UK Large Cap Super Liquid		FTSE 100		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	1	1.15	2	1.01	0.14
15	Telecommunications	1	1.33	3	1.30	0.04
20	Health Care	1	8.83	6	12.52	-3.69
30	Financials	5	23.78	21	21.93	1.85
35	Real Estate	1	0.92	6	1.53	-0.61
40	Consumer Discretionary	5	12.89	21	11.28	1.61
45	Consumer Staples	2	14.02	10	16.34	-2.32
50	Industrials	4	12.83	17	11.76	1.07
55	Basic Materials	1	4.62	7	7.10	-2.48
60	Energy	2	15.38	2	10.88	4.50
65	Utilities	1	4.24	5	4.36	-0.12
Totals		24	100.00	100	100.00	

ICB Industry Breakdown - FTSE UK Mid Cap Super Liquid Index

ICB Code	ICB Industry	FTSE UK Mid Cap Super Liquid		FTSE 250		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	2	2.16	11	3.31	-1.14
15	Telecommunications	-	-	3	1.01	-1.01
20	Health Care	-	-	3	0.68	-0.68
30	Financials	37	49.31	116	46.96	2.35
35	Real Estate	7	9.67	20	8.09	1.59
40	Consumer Discretionary	9	12.25	31	13.38	-1.14
45	Consumer Staples	4	6.44	12	5.73	0.71
50	Industrials	12	15.36	39	15.82	-0.46
55	Basic Materials	1	1.49	6	2.21	-0.71
60	Energy	2	1.77	6	1.29	0.48
65	Utilities	1	1.54	3	1.53	0.01
Totals		75	100.00	250	100.00	

Index Characteristics

Attributes	FTSE UK Large Cap Super Liquid	FTSE 100	FTSE UK Mid Cap Super Liquid	FTSE 250
Number of constituents	24	100	75	250
Net MCap (GBPm)	1,142,349	2,046,871	166,778	313,910
Dividend Yield %	3.53	3.58	3.45	3.31
Constituent Sizes (Net MCap GBPm)				
Average	47,598	20,469	2,224	1,256
Largest	126,094	159,290	5,158	5,158
Smallest	5,108	757	815	107
Median	42,306	7,610	2,081	1,016
Weight of Largest Constituent (%)	11.04	7.78	3.09	1.64
Top 10 Holdings (% Index MCap)	69.09	45.15	23.87	12.46

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