

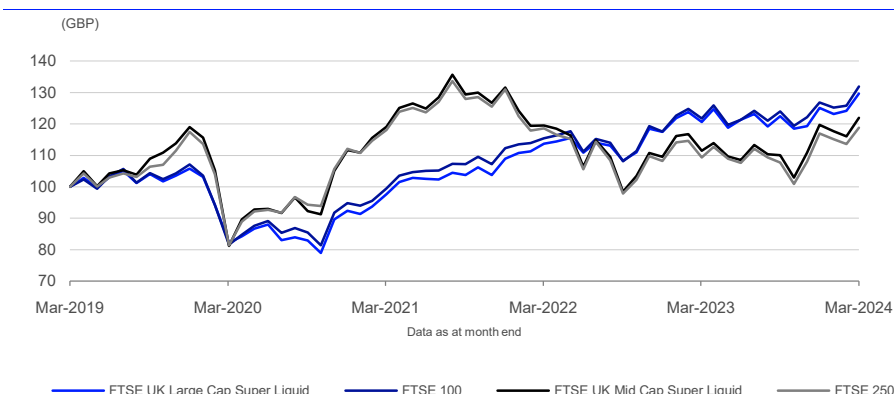
FTSE UK Super Liquid Indices

Data as at: 29 March 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 | 3.6 | 5.9 | 3.6 | 7.5 | 32.8 | 29.6 | 9.9 | 5.3 | 10.4 | 11.1 | 13.5 |
| FTSE 100 | 4.0 | 6.4 | 4.0 | 8.4 | 32.6 | 31.9 | 9.9 | 5.7 | 10.3 | 11.4 | 13.9 |
| FTSE UK Mid Cap Super Liquid | 1.9 | 10.9 | 1.9 | 9.5 | 2.4 | 22.0 | 0.8 | 4.1 | 13.7 | 15.3 | 20.7 |
| FTSE 250 | 1.6 | 10.3 | 1.6 | 8.7 | 0.6 | 18.8 | 0.2 | 3.5 | 14.0 | 15.3 | 19.6 |

* 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 | 0.8 | 0.9 | 0.4 | 0.5 | -7.3 | -8.7 | -32.7 | -32.7 |
| FTSE 100 | 0.9 | 0.9 | 0.4 | 0.5 | -7.5 | -9.3 | -34.2 | -34.2 |
| FTSE UK Mid Cap Super Liquid | 0.8 | 0.0 | 0.2 | 0.3 | -11.2 | -30.2 | -42.4 | -42.4 |
| FTSE 250 | 0.7 | 0.0 | 0.2 | 0.3 | -12.3 | -29.5 | -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 | 0.985 | 0.722 | 0.706 |
| FTSE 100 | | 1.000 | 0.771 | 0.753 |
| FTSE UK Mid Cap Super Liquid | | | 1.000 | 0.988 |
| FTSE 250 | | | | 1.000 |

Top 10 Constituents - FTSE UK Large Cap Super Liquid Index

| Constituent | ICB Sector | Net MCap (GBPm) | Wgt % |
|-----------------------------|---------------------------------------|-----------------|-------|
| HSBC Hldgs | Banks | 107,880 | 10.27 |
| Shell | Oil Gas and Coal | 107,364 | 10.22 |
| AstraZeneca | Pharmaceuticals and Biotechnology | 105,843 | 10.08 |
| Unilever | Personal Care Drug and Grocery Stores | 98,592 | 9.39 |
| RELX | Media | 64,876 | 6.18 |
| Diageo | Beverages | 64,626 | 6.15 |
| Rio Tinto | Industrial Metals and Mining | 54,610 | 5.20 |
| Glencore | Industrial Metals and Mining | 52,776 | 5.02 |
| London Stock Exchange Group | Finance and Credit Services | 44,294 | 4.22 |
| BAE Systems | Aerospace and Defense | 41,113 | 3.91 |
| Totals | | 741,976 | 70.64 |

Top 10 Constituents - FTSE UK Mid Cap Super Liquid Index

| Constituent | ICB Sector | Net MCap (GBPm) | Wgt % |
|--------------------------------|---|-----------------|-------|
| Vistry Group | Household Goods and Home Construction | 4,237 | 2.75 |
| Polar Capital Technology Trust | Closed End Investments | 3,690 | 2.40 |
| British Land Co | Real Estate Investment Trusts | 3,653 | 2.37 |
| Alliance Trust | Closed End Investments | 3,508 | 2.28 |
| Spectris | Electronic and Electrical Equipment | 3,367 | 2.19 |
| Games Workshop Group | Leisure Goods | 3,293 | 2.14 |
| Investec | Banks | 3,267 | 2.12 |
| Greencoat UK Wind | Closed End Investments | 3,223 | 2.09 |
| Bellway | Household Goods and Home Construction | 3,213 | 2.09 |
| Man Group | Investment Banking and Brokerage Services | 3,147 | 2.04 |
| Totals | | 34,599 | 22.45 |

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 | - | - | 2 | 0.96 | -0.96 |
| 15 | Telecommunications | 1 | 1.47 | 3 | 1.18 | 0.28 |
| 20 | Health Care | 1 | 10.08 | 6 | 13.33 | -3.26 |
| 30 | Financials | 5 | 22.18 | 20 | 19.38 | 2.80 |
| 35 | Real Estate | 1 | 1.15 | 4 | 1.24 | -0.09 |
| 40 | Consumer Discretionary | 5 | 14.98 | 22 | 12.47 | 2.51 |
| 45 | Consumer Staples | 2 | 15.54 | 11 | 15.41 | 0.13 |
| 50 | Industrials | 4 | 10.40 | 19 | 12.02 | -1.62 |
| 55 | Basic Materials | 2 | 10.22 | 6 | 7.34 | 2.89 |
| 60 | Energy | 1 | 10.22 | 2 | 12.75 | -2.53 |
| 65 | Utilities | 1 | 3.77 | 5 | 3.93 | -0.16 |
| Totals | | 23 | 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 | 3 | 3.65 | 10 | 3.69 | -0.04 |
| 15 | Telecommunications | 1 | 0.74 | 3 | 0.93 | -0.19 |
| 20 | Health Care | - | - | 4 | 1.37 | -1.37 |
| 30 | Financials | 37 | 47.15 | 112 | 44.48 | 2.67 |
| 35 | Real Estate | 7 | 9.39 | 22 | 9.96 | -0.57 |
| 40 | Consumer Discretionary | 8 | 13.29 | 32 | 13.13 | 0.16 |
| 45 | Consumer Staples | 3 | 4.80 | 10 | 3.94 | 0.86 |
| 50 | Industrials | 12 | 16.02 | 40 | 15.94 | 0.08 |
| 55 | Basic Materials | 2 | 1.58 | 9 | 3.77 | -2.19 |
| 60 | Energy | 2 | 2.14 | 6 | 1.61 | 0.52 |
| 65 | Utilities | 1 | 1.25 | 2 | 1.17 | 0.08 |
| Totals | | 76 | 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 | 23 | 100 | 76 | 250 |
| Net MCap (GBPm) | 1,050,327 | 1,985,717 | 154,087 | 322,818 |
| Constituent Sizes (Net MCap GBPm) | | | | |
| Average | 45,666 | 19,857 | 2,027 | 1,291 |
| Largest | 107,880 | 170,497 | 4,237 | 4,237 |
| Smallest | 11,340 | 866 | 625 | 89 |
| Median | 39,596 | 7,612 | 1,880 | 1,055 |
| Weight of Largest Constituent (%) | 10.27 | 8.59 | 2.75 | 1.31 |
| Top 10 Holdings (% Index MCap) | 70.64 | 47 | 22.45 | 11.22 |

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