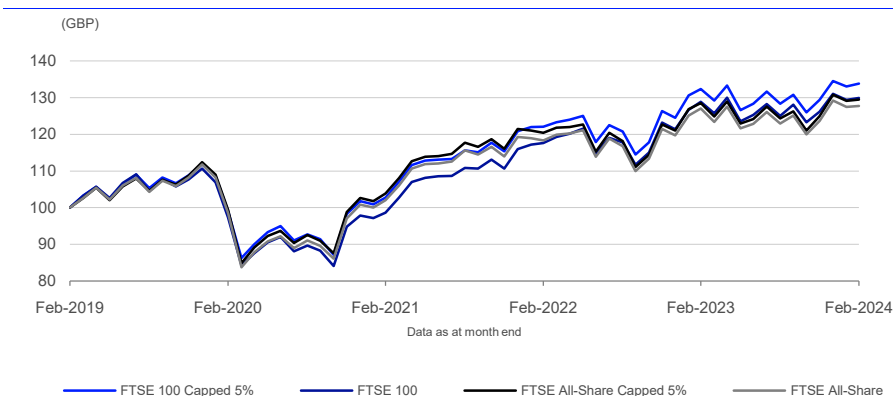


FTSE UK Capped 5% Indices

Data as at: 28 March 2024

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% | 3.4 | 4.3 | -0.5 | 1.1 | 30.3 | 33.9 | 9.2 | 6.0 | 10.3 | 11.4 | 13.8 |
| FTSE 100 | 3.0 | 3.9 | -0.8 | 0.8 | 31.7 | 29.9 | 9.6 | 5.4 | 10.3 | 11.4 | 13.9 |
| FTSE All-Share Capped 5% | 3.6 | 4.1 | -1.0 | 0.7 | 24.7 | 29.5 | 7.6 | 5.3 | 10.3 | 11.6 | 14.5 |
| FTSE All-Share | 3.3 | 3.9 | -1.1 | 0.6 | 25.2 | 27.7 | 7.8 | 5.0 | 10.3 | 11.5 | 14.5 |

* 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 100 Capped 5% | 0.9 | -0.4 | 17.8 | 11.6 | -8.8 | 19.2 | -9.1 | 18.8 | 3.0 | 8.1 |
| FTSE 100 | 0.7 | -1.3 | 19.1 | 11.9 | -8.7 | 17.3 | -11.5 | 18.4 | 4.7 | 7.9 |
| FTSE All-Share Capped 5% | 1.3 | 1.4 | 16.2 | 13.0 | -9.7 | 20.1 | -8.7 | 18.4 | -0.4 | 8.1 |
| FTSE All-Share | 1.2 | 1.0 | 16.8 | 13.1 | -9.5 | 19.2 | -9.8 | 18.3 | 0.3 | 7.9 |

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% | 1.0 | 0.8 | 0.4 | 0.5 | -7.3 | -9.9 | -33.7 | -33.7 |
| FTSE 100 | 1.0 | 0.9 | 0.3 | 0.4 | -7.5 | -9.3 | -34.2 | -34.2 |
| FTSE All-Share Capped 5% | 1.1 | 0.7 | 0.3 | 0.4 | -7.0 | -11.8 | -34.9 | -34.9 |
| FTSE All-Share | 1.0 | 0.7 | 0.3 | 0.4 | -7.2 | -11.1 | -35.3 | -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 | 5.14 | 5.95 | -0.81 |
| Shell | Oil Gas and Coal | 5.12 | 8.59 | -3.47 |
| AstraZeneca | Pharmaceuticals and Biotechnology | 5.05 | 7.94 | -2.89 |
| Unilever | Personal Care Drug and Grocery Stores | 4.99 | 4.97 | 0.02 |
| BP | Oil Gas and Coal | 4.57 | 4.16 | 0.41 |
| GSK | Pharmaceuticals and Biotechnology | 3.80 | 3.46 | 0.34 |
| RELX | Media | 3.59 | 3.27 | 0.32 |
| Diageo | Beverages | 3.58 | 3.25 | 0.33 |
| Rio Tinto | Industrial Metals and Mining | 3.02 | 2.75 | 0.27 |
| Glencore | Industrial Metals and Mining | 2.92 | 2.66 | 0.26 |
| Totals | | 41.78 | 47.00 | |

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 | 5.16 | 5.02 | 0.14 |
| Shell | Oil Gas and Coal | 5.14 | 7.23 | -2.09 |
| AstraZeneca | Pharmaceuticals and Biotechnology | 5.06 | 6.69 | -1.63 |
| Unilever | Personal Care Drug and Grocery Stores | 4.37 | 4.18 | 0.19 |
| BP | Oil Gas and Coal | 3.66 | 3.51 | 0.15 |
| GSK | Pharmaceuticals and Biotechnology | 3.04 | 2.91 | 0.13 |
| RELX | Media | 2.87 | 2.75 | 0.12 |
| Diageo | Beverages | 2.86 | 2.74 | 0.12 |
| Rio Tinto | Industrial Metals and Mining | 2.42 | 2.32 | 0.10 |
| Glencore | Industrial Metals and Mining | 2.34 | 2.24 | 0.10 |
| Totals | | 36.92 | 39.59 | |

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 | 1.06 | 2 | 0.96 | 0.10 | 17 | 1.43 | 17 | 1.37 | 0.06 |
| Telecommunications | 3 | 1.30 | 3 | 1.18 | 0.12 | 6 | 1.17 | 6 | 1.12 | 0.05 |
| Health Care | 6 | 10.97 | 6 | 13.33 | -2.36 | 11 | 10.01 | 11 | 11.43 | -1.42 |
| Financials | 20 | 19.89 | 20 | 19.38 | 0.51 | 254 | 24.60 | 254 | 23.64 | 0.97 |
| Real Estate | 4 | 1.36 | 4 | 1.24 | 0.12 | 50 | 2.73 | 50 | 2.61 | 0.12 |
| Consumer Discretionary | 22 | 13.69 | 22 | 12.47 | 1.23 | 76 | 13.05 | 76 | 12.50 | 0.55 |
| Consumer Staples | 11 | 16.47 | 11 | 15.41 | 1.06 | 24 | 14.15 | 24 | 13.56 | 0.60 |
| Industrials | 19 | 13.20 | 19 | 12.02 | 1.18 | 84 | 13.09 | 84 | 12.53 | 0.55 |
| Basic Materials | 6 | 8.06 | 6 | 7.34 | 0.72 | 21 | 7.04 | 21 | 6.75 | 0.30 |
| Energy | 2 | 9.69 | 2 | 12.75 | -3.06 | 15 | 9.08 | 15 | 11.01 | -1.93 |
| Utilities | 5 | 4.31 | 5 | 3.93 | 0.39 | 8 | 3.64 | 8 | 3.49 | 0.15 |
| Totals | 100 | 100.00 | 100 | 100.00 | | 566 | 100.00 | 566 | 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 | 566 | 566 |
| Net MCap (GBPm) | 1,807,655 | 1,985,717 | 2,257,934 | 2,357,595 |
| Dividend Yield % | 3.81 | 3.80 | 3.77 | 3.75 |
| Constituent Sizes (Net MCap GBPm) | | | | |
| Average | 18,077 | 19,857 | 3,989 | 4,165 |
| Largest | 92,963 | 170,497 | 116,507 | 170,497 |
| Smallest | 866 | 866 | 8 | 8 |
| Median | 7,612 | 7,612 | 650 | 650 |
| Weight of Largest Constituent (%) | 5.14 | 8.59 | 5.16 | 7.23 |
| Top 10 Holdings (% Index MCap) | 41.78 | 47 | 36.92 | 39.58 |

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659