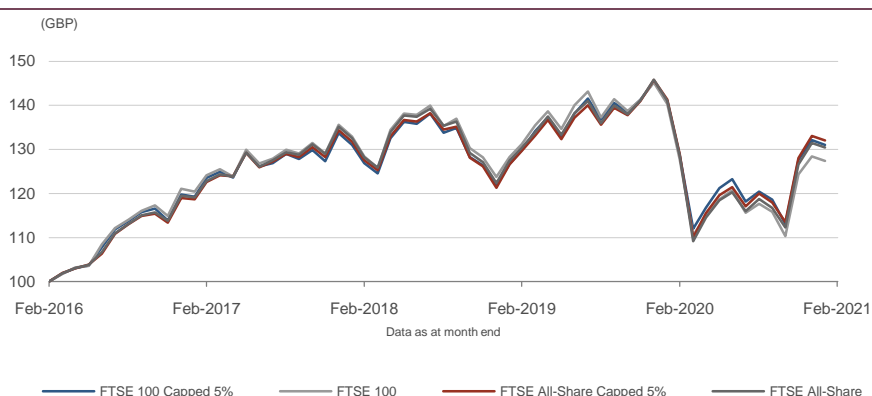


# FTSE UK Capped 5% Indices

Data as at: 26 February 2021

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%	4.5	10.8	0.9	3.7	5.1	33.3	1.7	5.9	28.9	19.5	13.4
FTSE 100	4.1	10.0	0.8	1.3	0.8	29.4	0.3	5.3	29.1	19.8	13.6
FTSE All-Share Capped 5%	5.2	12.2	1.2	4.4	5.6	34.7	1.8	6.1	28.2	20.1	13.7
FTSE All-Share	5.1	12.0	1.2	3.5	3.8	33.0	1.2	5.9	28.4	20.2	13.8

\* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE 100 Capped 5%	-2.9	11.3	19.3	0.9	-0.4	17.8	11.6	-8.8	19.2	-9.1
FTSE 100	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5
FTSE All-Share Capped 5%	-3.9	13.1	21.4	1.3	1.4	16.2	13.0	-9.7	20.1	-8.7
FTSE All-Share	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8

## 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%	-0.1	0.1	0.4	0.4	-28.5	-33.7	-33.7	-33.7
FTSE 100	-0.2	0.1	0.4	0.4	-28.6	-34.2	-34.2	-34.2
FTSE All-Share Capped 5%	-0.1	0.1	0.4	0.5	-29.9	-34.9	-34.9	-34.9
FTSE All-Share	-0.1	0.1	0.4	0.4	-30.1	-35.3	-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	5.25	5.04	0.21
AstraZeneca	Pharmaceuticals & Biotechnology	4.29	5.29	-1.00
Unilever	Personal Goods	4.26	5.51	-1.25
Rio Tinto	Mining	4.06	3.90	0.16
Diageo	Beverages	3.90	3.74	0.16
GlaxoSmithKline	Pharmaceuticals & Biotechnology	3.55	3.41	0.14
BP	Oil & Gas Producers	3.50	3.36	0.14
British American Tobacco	Tobacco	3.43	3.29	0.14
BHP Group Plc	Mining	2.85	2.74	0.11
Royal Dutch Shell A	Oil & Gas Producers	2.80	3.44	-0.64
<b>Totals</b>		<b>37.89</b>	<b>39.72</b>	

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

Constituent	ICB Sector	FTSE All-Share Capped 5% (Wgt %)	FTSE All-Share (Wgt %)	Diff %
Unilever	Personal Goods	4.20	4.34	-0.14
AstraZeneca	Pharmaceuticals & Biotechnology	4.17	4.17	0.00
HSBC Hldgs	Banks	3.98	3.97	0.01
Rio Tinto	Mining	3.07	3.07	0.00
Diageo	Beverages	2.95	2.95	0.00
Royal Dutch Shell A	Oil & Gas Producers	2.71	2.71	0.00
GlaxoSmithKline	Pharmaceuticals & Biotechnology	2.69	2.68	0.01
BP	Oil & Gas Producers	2.65	2.65	0.00
British American Tobacco	Tobacco	2.60	2.59	0.01
Royal Dutch Shell B	Oil & Gas Producers	2.36	2.35	0.01
<b>Totals</b>		<b>31.38</b>	<b>31.48</b>	

## ICB Industry Breakdown

	FTSE 100 Capped 5%		FTSE 100			FTSE All-Share Capped 5%		FTSE All-Share		
	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Oil & Gas	3	8.72	3	9.78	-1.06	13	8.02	13	8.01	0.01
Basic Materials	10	12.70	10	12.19	0.51	23	10.20	23	10.19	0.01
Industrials	17	11.34	17	10.89	0.45	97	12.71	97	12.69	0.02
Consumer Goods	12	17.37	12	18.09	-0.72	41	15.48	41	15.59	-0.12
Health Care	4	8.80	4	9.62	-0.82	15	8.34	15	8.32	0.01
Consumer Services	20	12.25	20	11.76	0.49	79	12.53	79	12.51	0.02
Telecommunications	2	2.62	2	2.52	0.10	6	2.13	6	2.13	0.00
Utilities	5	3.43	5	3.30	0.14	8	2.83	8	2.82	0.00
Financials	25	22.01	25	21.13	0.88	308	26.70	308	26.66	0.04
Technology	3	0.75	3	0.72	0.03	16	1.07	16	1.07	0.00
<b>Totals</b>	<b>101</b>	<b>100.00</b>	<b>101</b>	<b>100.00</b>		<b>606</b>	<b>100.00</b>	<b>606</b>	<b>100.00</b>	

## 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	101	101	606	606
Net MCap (GBPm)	1,653,461	1,722,252	2,182,868	2,185,925
Dividend Yield %	3.36	3.37	3.09	3.09
Constituent Sizes (Net MCap GBPm)				
Average	16,371	17,052	3,602	3,607
Largest	86,779	94,839	91,783	94,839
Smallest	1,677	1,677	32	32
Median	8,231	8,231	744	744
Weight of Largest Constituent (%)	5.25	5.51	4.20	4.34
Top 10 Holdings (% Index MCap)	37.88	39.96	31.39	31.48

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Data definitions available from  
info@ftserussell.com

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
email [info@ftserussell.com](mailto: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 4563 6346

Sydney +61 (0) 2 8823 3521