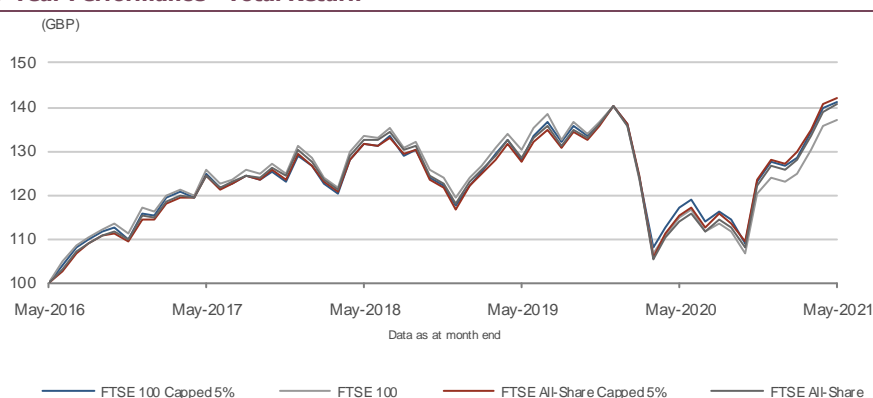


# FTSE UK Capped 5% Indices

Data as at: 31 May 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%	9.9	14.8	10.9	20.9	7.5	41.3	2.4	7.2	17.6	19.5	13.6
FTSE 100	9.6	14.1	10.5	19.5	2.7	37.0	0.9	6.5	17.6	19.7	13.8
FTSE All-Share Capped 5%	9.7	15.3	11.0	23.5	8.1	42.2	2.6	7.3	16.7	20.0	13.8
FTSE All-Share	9.6	15.2	10.9	23.1	5.9	40.5	1.9	7.0	16.7	20.2	14.0

\* 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%	1.1	0.1	0.5	0.5	-12.5	-33.7	-33.7	-33.7
FTSE 100	1.1	0.0	0.5	0.4	-12.9	-34.2	-34.2	-34.2
FTSE All-Share Capped 5%	1.4	0.1	0.5	0.5	-11.1	-34.9	-34.9	-34.9
FTSE All-Share	1.3	0.1	0.5	0.5	-11.2	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	5.56	5.64	-0.08
Unilever	Personal Care Drug and Grocery Stores	5.14	5.74	-0.60
HSBC Hldgs	Banks	5.08	4.95	0.13
Diageo	Beverages	4.27	4.17	0.10
GlaxoSmithKline	Pharmaceuticals and Biotechnology	3.63	3.54	0.09
Rio Tinto	Industrial Metals and Mining	3.60	3.51	0.09
British American Tobacco	Tobacco	3.39	3.31	0.08
BP	Oil Gas and Coal	3.32	3.24	0.08
BHP Group Plc	Industrial Metals and Mining	2.42	2.36	0.06
Reckitt Benckiser Group	Personal Care Drug and Grocery Stores	2.20	2.14	0.06
<b>Totals</b>		<b>38.61</b>	<b>38.60</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 Care Drug and Grocery Stores	4.55	4.54	0.01
AstraZeneca	Pharmaceuticals and Biotechnology	4.47	4.46	0.01
HSBC Hldgs	Banks	3.93	3.92	0.01
Diageo	Beverages	3.31	3.30	0.01
GlaxoSmithKline	Pharmaceuticals and Biotechnology	2.81	2.80	0.01
Rio Tinto	Industrial Metals and Mining	2.79	2.78	0.01
British American Tobacco	Tobacco	2.62	2.61	0.01
BP	Oil Gas and Coal	2.57	2.56	0.01
Royal Dutch Shell A	Oil Gas and Coal	2.20	2.33	-0.13
Royal Dutch Shell B	Oil Gas and Coal	1.89	2.01	-0.12
<b>Totals</b>		<b>31.14</b>	<b>31.31</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 %
Technology	5	1.45	5	1.42	0.04	20	1.83	20	1.82	0.00
Telecommunications	2	2.71	2	2.65	0.07	7	2.28	7	2.28	0.01
Health Care	4	10.14	4	10.11	0.03	15	8.85	15	8.83	0.02
Financials	20	19.79	20	19.30	0.49	250	23.34	250	23.28	0.06
Real Estate	4	1.50	4	1.46	0.04	56	3.07	56	3.07	0.01
Consumer Discretionary	19	11.38	19	11.10	0.28	89	12.62	89	12.59	0.03
Consumer Staples	10	18.21	10	18.48	-0.28	27	15.51	27	15.47	0.04
Industrials	20	12.26	20	11.96	0.30	89	12.80	89	12.77	0.03
Basic Materials	10	11.77	10	11.48	0.29	24	9.70	24	9.67	0.03
Energy	3	7.39	3	8.73	-1.34	14	6.92	14	7.16	-0.24
Utilities	4	3.39	4	3.30	0.08	10	3.07	10	3.06	0.01
<b>Totals</b>	<b>101</b>	<b>100.00</b>	<b>101</b>	<b>100.00</b>		<b>601</b>	<b>100.00</b>	<b>601</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	601	601
Net MCap (GBPm)	1,826,102	1,872,241	2,360,552	2,366,732
Dividend Yield %	2.99	3	2.77	2.77
Constituent Sizes (Net MCap GBPm)				
Average	18,080	18,537	3,928	3,938
Largest	101,455	107,377	107,377	107,377
Smallest	1,654	1,654	38	38
Median	8,974	8,974	821	821
Weight of Largest Constituent (%)	5.56	5.74	4.55	4.54
Top 10 Holdings (% Index MCap)	38.59	39.58	31.13	31.31

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