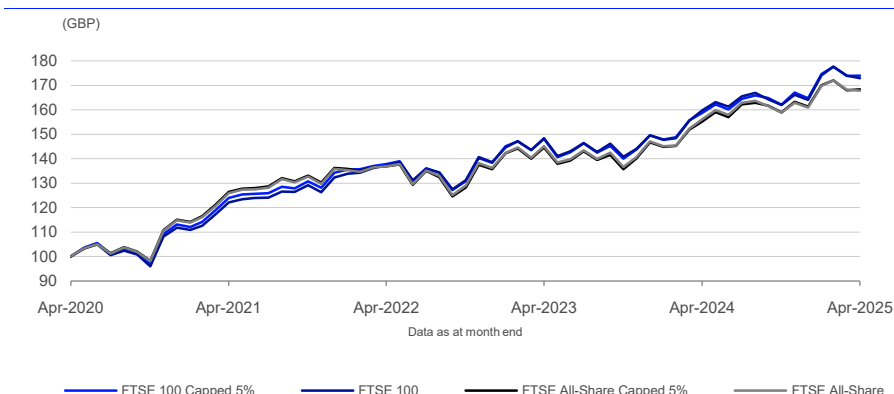


# FTSE UK Capped 5% Indices

Data as at: 30 April 2025

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%	-0.4	7.3	5.6	9.6	26.3	74.0	8.1	11.7	12.8	13.6	11.1
FTSE 100	-0.7	6.8	5.4	8.2	26.0	72.9	8.0	11.6	12.9	13.8	11.0
FTSE All-Share Capped 5%	-1.0	6.0	4.4	8.5	23.0	68.5	7.2	11.0	12.7	13.6	11.3
FTSE All-Share	-1.2	5.6	4.2	7.5	22.6	67.9	7.0	10.9	12.8	13.7	11.2

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE 100 Capped 5%	-0.4	17.8	11.6	-8.8	19.2	-9.1	18.8	3.0	8.1	10.2
FTSE 100	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9	9.7
FTSE All-Share Capped 5%	1.4	16.2	13.0	-9.7	20.1	-8.7	18.4	-0.4	8.1	10.0
FTSE All-Share	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9	9.5

## 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%	0.7	0.6	1.1	0.5	-12.5	-12.5	-12.5	-33.7
FTSE 100	0.6	0.6	1.1	0.5	-12.9	-12.9	-12.9	-34.2
FTSE All-Share Capped 5%	0.7	0.6	1.0	0.5	-12.4	-12.4	-12.4	-34.9
FTSE All-Share	0.6	0.5	1.0	0.5	-12.8	-12.8	-12.8	-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 %
Unilever	Personal Care Drug and Grocery Stores	5.29	5.53	-0.24
HSBC Hldgs	Banks	4.82	7.08	-2.26
Shell	Oil Gas and Coal	4.67	7.08	-2.41
AstraZeneca	Pharmaceuticals and Biotechnology	4.51	7.66	-3.15
RELX	Software and Computer Services	4.03	3.62	0.41
British American Tobacco	Tobacco	3.40	3.06	0.34
Rolls-Royce Holdings	Aerospace and Defense	3.40	3.06	0.34
GSK	Pharmaceuticals and Biotechnology	3.14	2.83	0.31
London Stock Exchange Group	Finance and Credit Services	3.06	2.75	0.31
BP	Oil Gas and Coal	2.99	2.69	0.30
Totals		39.31	45.36	

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	5.07	4.79	0.28
HSBC Hldgs	Banks	4.84	6.13	-1.29
Shell	Oil Gas and Coal	4.69	6.13	-1.44
AstraZeneca	Pharmaceuticals and Biotechnology	4.52	6.63	-2.11
RELX	Software and Computer Services	3.32	3.14	0.18
British American Tobacco	Tobacco	2.81	2.65	0.16
Rolls-Royce Holdings	Aerospace and Defense	2.81	2.65	0.16
GSK	Pharmaceuticals and Biotechnology	2.59	2.45	0.14
London Stock Exchange Group	Finance and Credit Services	2.53	2.38	0.15
BP	Oil Gas and Coal	2.47	2.33	0.14
Totals		35.65	39.28	

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	3	5.07	3	4.57	0.51	18	4.74	18	4.48	0.27
Telecommunications	3	1.47	3	1.32	0.15	5	1.30	5	1.23	0.07
Health Care	6	10.30	6	12.87	-2.57	11	9.44	11	11.27	-1.83
Financials	23	23.95	23	24.30	-0.35	245	27.22	245	27.25	-0.03
Real Estate	5	1.41	5	1.27	0.14	45	2.61	45	2.46	0.15
Consumer Discretionary	18	7.95	18	7.16	0.79	72	8.44	72	7.96	0.48
Consumer Staples	11	17.78	11	16.77	1.00	27	15.99	27	15.09	0.90
Industrials	17	13.15	17	11.83	1.31	82	12.98	82	12.25	0.73
Basic Materials	7	6.25	7	5.63	0.62	22	5.52	22	5.20	0.31
Energy	2	7.66	2	9.77	-2.11	15	7.34	15	8.63	-1.29
Utilities	5	5.01	5	4.51	0.50	9	4.42	9	4.17	0.25
Totals	100	100.00	100	100.00		551	100.00	551	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	551	551
Net MCap (GBPm)	1,887,999	2,097,356	2,286,105	2,422,638
Dividend Yield %	3.52	3.58	3.57	3.60
Constituent Sizes (Net MCap GBPm)				
Average	18,880	20,974	4,149	4,397
Largest	99,807	160,674	115,978	160,674
Smallest	1,744	1,744	17	17
Median	7,841	7,841	612	612
Weight of Largest Constituent (%)	5.29	7.66	5.07	6.63
Top 10 Holdings (% Index MCap)	39.30	45.36	35.65	39.27

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