

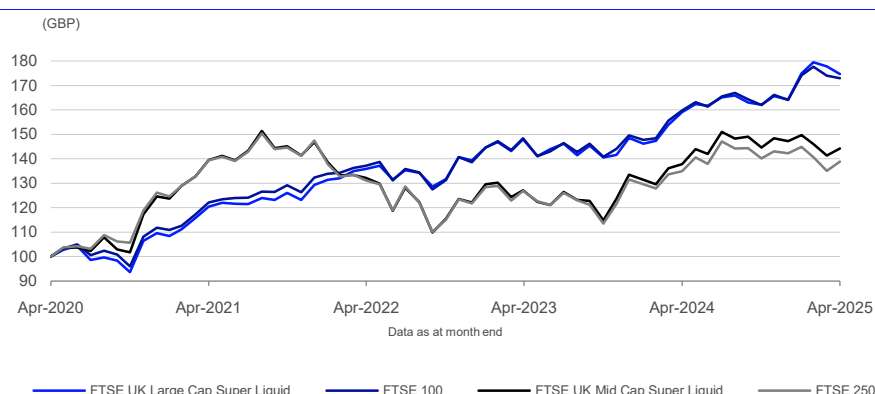
# FTSE UK Super Liquid Indices

Data as at: 30 April 2025

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	-0.1	7.8	6.4	9.8	28.6	74.7	8.7	11.8	13.5	13.9	11.0
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 UK Mid Cap Super Liquid	-3.7	-0.2	-2.0	4.7	9.1	44.2	2.9	7.6	14.2	15.7	15.7
FTSE 250	-4.2	-0.9	-2.4	2.9	5.8	38.8	1.9	6.8	14.9	16.0	15.1

\* 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 UK Large Cap Super Liquid	-3.1	23.4	12.3	-10.6	16.7	-12.7	18.0	7.8	6.5	10.6
FTSE 100	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9	9.7
FTSE UK Mid Cap Super Liquid	11.9	4.8	19.2	-17.6	30.6	-6.1	17.9	-16.8	9.3	10.2
FTSE 250	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0	8.1

## 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	0.7	0.7	1.1	0.5	-12.9	-12.9	-15.0	-32.7
FTSE 100	0.6	0.6	1.1	0.5	-12.9	-12.9	-12.9	-34.2
FTSE UK Mid Cap Super Liquid	0.3	0.2	0.5	0.3	-14.4	-19.6	-30.2	-42.4
FTSE 250	0.2	0.2	0.4	0.3	-16.2	-18.6	-29.5	-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	0.775	0.778
FTSE 100		1.000	0.820	0.824
FTSE UK Mid Cap Super Liquid			1.000	0.989
FTSE 250				1.000

Top 10 Constituents - FTSE UK Large Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBpm)	Wgt %
Unilever	Personal Care Drug and Grocery Stores	115,978	9.93
HSBC Hldgs	Banks	113,992	9.76
Shell	Oil Gas and Coal	110,463	9.46
AstraZeneca	Pharmaceuticals and Biotechnology	106,616	9.13
RELX	Software and Computer Services	75,996	6.51
Rolls-Royce Holdings	Aerospace and Defense	64,132	5.49
London Stock Exchange Group	Finance and Credit Services	57,744	4.95
BP	Oil Gas and Coal	56,440	4.83
National Grid	Gas Water and Multi-utilities	52,890	4.53
BAE Systems	Aerospace and Defense	52,639	4.51
Totals		806,889	69.12

Top 10 Constituents - FTSE UK Mid Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBpm)	Wgt %
Babcock International Group	Aerospace and Defense	4,062	3.07
IG Group Holdings	Investment Banking and Brokerage Services	3,795	2.87
Direct Line Insurance Group	Non-life Insurance	3,703	2.80
Tritax Big Box REIT	Real Estate Investment Trusts	3,521	2.66
Bellway	Household Goods and Home Construction	3,148	2.38
Investec	Banks	2,760	2.09
ITV	Media	2,699	2.04
Aberdeen Group	Investment Banking and Brokerage Services	2,666	2.02
JPMorgan Global Growth & Income	Closed End Investments	2,612	1.97
Greencoat UK Wind	Closed End Investments	2,594	1.96
Totals		31,558	23.86

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	7.57	3	4.57	3.01
15	Telecommunications	1	1.29	3	1.32	-0.04
20	Health Care	1	9.13	6	12.87	-3.74
30	Financials	5	24.02	23	24.30	-0.27
35	Real Estate	1	0.79	5	1.27	-0.48
40	Consumer Discretionary	4	5.97	18	7.16	-1.18
45	Consumer Staples	2	13.92	11	16.77	-2.86
50	Industrials	4	14.41	17	11.83	2.58
55	Basic Materials	1	4.07	7	5.63	-1.56
60	Energy	2	14.30	2	9.77	4.53
65	Utilities	1	4.53	5	4.51	0.02
Totals		24	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	2	2.73	12	4.31	-1.58
15	Telecommunications	-	-	2	0.71	-0.71
20	Health Care	-	-	3	0.91	-0.91
30	Financials	34	49.37	114	44.75	4.62
35	Real Estate	6	9.46	20	10.08	-0.62
40	Consumer Discretionary	8	10.62	34	13.70	-3.08
45	Consumer Staples	3	4.25	11	4.59	-0.33
50	Industrials	12	18.61	38	15.20	3.41
55	Basic Materials	1	1.63	7	2.35	-0.72
60	Energy	2	1.63	5	1.12	0.50
65	Utilities	1	1.70	4	2.27	-0.57
Totals		69	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	24	100	69	250
Net MCap (GBPm)	1,167,421	2,097,356	132,244	284,194
Dividend Yield %	3.47	3.58	3.86	3.62
Constituent Sizes (Net MCap GBPm)				
Average	48,643	20,974	1,917	1,137
Largest	115,978	160,674	4,062	3,924
Smallest	4,569	1,744	770	78
Median	45,651	7,841	1,886	937
Weight of Largest Constituent (%)	9.93	7.66	3.07	1.38
Top 10 Holdings (% Index MCap)	69.12	45.36	23.86	11.30

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