

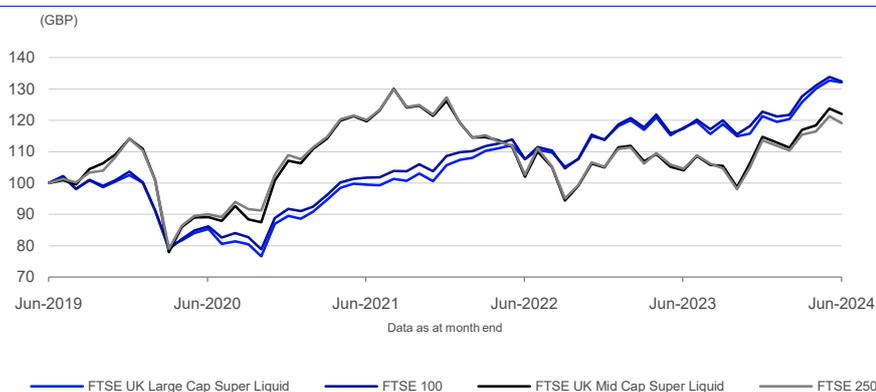
FTSE UK Super Liquid Indices

Data as at: 28 June 2024

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	5.1	8.9	8.9	12.3	32.9	32.2	9.9	5.7	10.5	11.2	13.4
FTSE 100	3.7	7.9	7.9	12.8	30.2	32.4	9.2	5.8	10.2	11.5	13.8
FTSE UK Mid Cap Super Liquid	4.4	6.4	6.4	17.3	1.9	22.0	0.6	4.1	13.6	15.4	20.5
FTSE 250	3.2	4.8	4.8	13.9	-0.9	19.1	-0.3	3.6	14.0	15.3	19.5

* 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 UK Large Cap Super Liquid	-2.7	-3.1	23.4	12.3	-10.6	16.7	-12.7	18.0	7.8	6.5
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9
FTSE UK Mid Cap Super Liquid	7.1	11.9	4.8	19.2	-17.6	30.6	-6.1	17.9	-16.8	9.3
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0

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	1.2	0.9	0.4	0.5	-5.6	-8.7	-32.7	-32.7
FTSE 100	1.3	0.8	0.4	0.5	-5.5	-9.3	-34.2	-34.2
FTSE UK Mid Cap Super Liquid	1.3	0.0	0.2	0.3	-11.1	-30.2	-42.4	-42.4
FTSE 250	1.0	0.0	0.2	0.3	-12.3	-29.5	-41.7	-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	0.981	0.693	0.682
FTSE 100		1.000	0.754	0.740
FTSE UK Mid Cap Super Liquid			1.000	0.988
FTSE 250				1.000

Top 10 Constituents - FTSE UK Large Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	116,820	10.41
HSBC Hldgs	Banks	112,922	10.06
AstraZeneca	Pharmaceuticals and Biotechnology	110,374	9.84
Unilever	Personal Care Drug and Grocery Stores	107,040	9.54
BP	Oil Gas and Coal	80,230	7.15
RELX	Media	67,998	6.06
Rio Tinto	Industrial Metals and Mining	55,576	4.95
Diageo	Beverages	55,316	4.93
London Stock Exchange Group	Finance and Credit Services	46,692	4.16
National Grid	Gas Water and Multi-utilities	42,387	3.78
Totals		795,355	70.89

Top 10 Constituents - FTSE UK Mid Cap Super Liquid Index

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Polar Capital Technology Trust	Closed End Investments	4,059	2.28
Tritax Big Box REIT	Real Estate Investment Trusts	3,819	2.15
British Land Co	Real Estate Investment Trusts	3,813	2.14
Hiscox	Non-life Insurance	3,771	2.12
Investec	Banks	3,527	1.98
Games Workshop Group	Leisure Goods	3,509	1.97
Alliance Trust	Closed End Investments	3,457	1.94
Endeavour Mining	Precious Metals and Mining	3,372	1.90
RS Group	Industrial Support Services	3,303	1.86
ITV	Media	3,225	1.81
Totals		35,857	20.16

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	1	0.97	3	1.01	-0.04
15	Telecommunications	1	1.36	3	1.26	0.10
20	Health Care	1	9.84	6	14.04	-4.21
30	Financials	5	21.86	20	20.20	1.66
35	Real Estate	1	1.07	5	1.36	-0.29
40	Consumer Discretionary	5	12.07	22	10.70	1.37
45	Consumer Staples	2	14.47	10	15.03	-0.56
50	Industrials	4	12.06	18	11.71	0.35
55	Basic Materials	1	4.95	6	7.68	-2.73
60	Energy	2	17.56	2	12.92	4.64
65	Utilities	1	3.78	5	4.06	-0.28
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	3	2.85	10	3.35	-0.50
15	Telecommunications	-	-	3	1.09	-1.09
20	Health Care	-	-	3	0.68	-0.68
30	Financials	39	47.39	116	46.08	1.31
35	Real Estate	7	9.46	20	9.13	0.33
40	Consumer Discretionary	10	12.05	30	11.79	0.25
45	Consumer Staples	4	5.56	12	5.11	0.45
50	Industrials	13	15.52	39	15.98	-0.46
55	Basic Materials	3	4.29	8	3.78	0.51
60	Energy	2	1.82	6	1.81	0.01
65	Utilities	1	1.07	3	1.21	-0.14
Totals		82	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	82	250
Net MCap (GBPm)	1,122,005	2,021,985	177,853	324,478
Dividend Yield %	3.62	3.74	3.43	3.35
Constituent Sizes (Net MCap GBPm)				
Average	46,750	20,220	2,169	1,298
Largest	116,820	185,056	4,059	4,059
Smallest	5,481	907	693	81
Median	37,602	7,257	2,004	1,085
Weight of Largest Constituent (%)	10.41	9.15	2.28	1.25
Top 10 Holdings (% Index MCap)	70.89	48.32	20.16	11.05

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