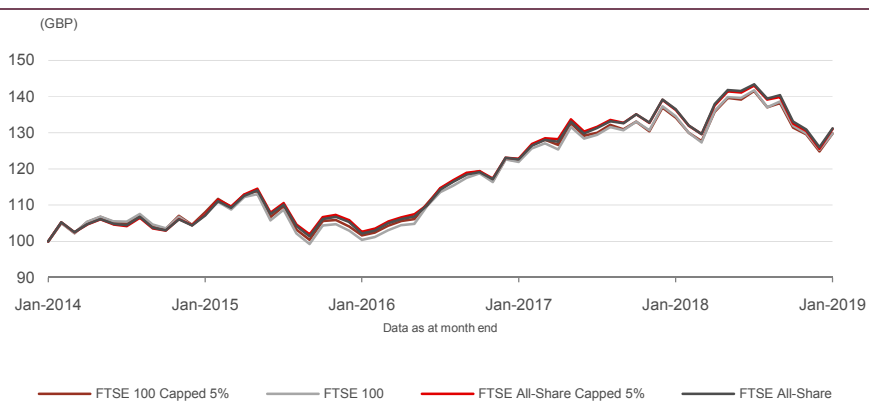


# FTSE UK Capped 5% Indices

Data as at: 31 January 2019

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%	-1.2	-8.3	3.9	-3.3	27.7	29.8	8.5	5.3	12.8	11.5	10.2
FTSE 100	-1.6	-8.4	3.6	-3.5	29.3	29.8	8.9	5.4	13.1	11.7	10.3
FTSE All-Share Capped 5%	-1.2	-8.4	4.4	-3.9	27.6	31.0	8.5	5.5	12.3	11.2	9.7
FTSE All-Share	-1.4	-8.4	4.2	-3.8	28.5	31.2	8.7	5.6	12.4	11.2	9.7

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE 100 Capped 5%	29.6	14.9	-2.9	11.3	19.3	0.9	-0.4	17.8	11.6	-8.8
FTSE 100	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7
FTSE All-Share Capped 5%	31.9	16.1	-3.9	13.1	21.4	1.3	1.4	16.2	13.0	-9.7
FTSE All-Share	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-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%	-0.3	0.9	0.5	0.8	-14.4	-14.4	-19.6	-19.6
FTSE 100	-0.3	0.9	0.5	0.8	-14.5	-14.5	-20.0	-20.0
FTSE All-Share Capped 5%	-0.3	0.9	0.6	0.9	-15.0	-15.0	-18.6	-18.6
FTSE All-Share	-0.3	0.9	0.6	0.8	-15.0	-15.0	-18.7	-18.7

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 %
BP	Oil & Gas Producers	5.11	5.78	-0.67
HSBC Hldgs	Banks	4.92	7.31	-2.39
GlaxoSmithKline	Pharmaceuticals & Biotechnology	4.59	4.10	0.49
AstraZeneca	Pharmaceuticals & Biotechnology	4.47	3.99	0.48
Diageo	Beverages	4.47	3.99	0.48
British American Tobacco	Tobacco	3.91	3.49	0.42
Rio Tinto	Mining	3.02	2.69	0.33
Unilever	Personal Goods	2.78	2.48	0.30
Royal Dutch Shell A	Oil & Gas Producers	2.77	6.10	-3.33
Lloyds Banking Group	Banks	2.62	2.34	0.28
<b>Totals</b>		<b>38.66</b>	<b>42.27</b>	

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

Constituent	ICB Sector	FTSE All-Share Capped 5% (Wgt %)	FTSE All-Share (Wgt %)	Diff %
BP	Oil & Gas Producers	4.93	4.66	0.27
HSBC Hldgs	Banks	4.88	5.88	-1.00
GlaxoSmithKline	Pharmaceuticals & Biotechnology	3.49	3.30	0.19
AstraZeneca	Pharmaceuticals & Biotechnology	3.40	3.21	0.19
Diageo	Beverages	3.40	3.21	0.19
British American Tobacco	Tobacco	2.97	2.81	0.16
Royal Dutch Shell A	Oil & Gas Producers	2.75	4.91	-2.16
Rio Tinto	Mining	2.29	2.17	0.12
Royal Dutch Shell B	Oil & Gas Producers	2.28	4.07	-1.79
Unilever	Personal Goods	2.11	2.00	0.11
<b>Totals</b>		<b>32.50</b>	<b>36.22</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	4	10.41	4	17.14	-6.73	16	10.52	16	14.18	-3.66
Basic Materials	10	10.39	10	9.27	1.12	27	8.52	27	8.05	0.47
Industrials	16	9.53	16	8.50	1.03	103	11.73	103	11.08	0.65
Consumer Goods	12	17.80	12	15.88	1.92	43	14.82	43	14.00	0.82
Health Care	5	10.15	5	9.06	1.09	20	8.43	20	7.97	0.46
Consumer Services	23	12.76	23	11.39	1.37	91	12.50	91	11.81	0.69
Telecommunications	2	3.60	2	3.21	0.39	6	2.91	6	2.75	0.16
Utilities	5	3.70	5	3.31	0.40	8	3.06	8	2.90	0.17
Financials	22	20.85	22	21.52	-0.67	306	26.44	306	26.26	0.18
Technology	2	0.82	2	0.73	0.09	17	1.06	17	1.00	0.06
<b>Totals</b>	<b>101</b>	<b>100.00</b>	<b>101</b>	<b>100.00</b>		<b>637</b>	<b>100.00</b>	<b>637</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	637	637
Net MCap (GBPm)	1,566,805	1,755,773	2,060,260	2,180,369
Dividend Yield %	4.40	4.53	4.22	4.29
Constituent Sizes (Net MCap GBPm)				
Average	15,513	17,384	3,234	3,423
Largest	80,062	128,289	101,503	128,289
Smallest	1,852	1,852	32	32
Median	7,073	7,073	630	630
Weight of Largest Constituent (%)	5.11	7.31	4.93	5.88
Top 10 Holdings (% Index MCap)	38.66	44.97	32.50	36.22

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Data definitions available from  
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