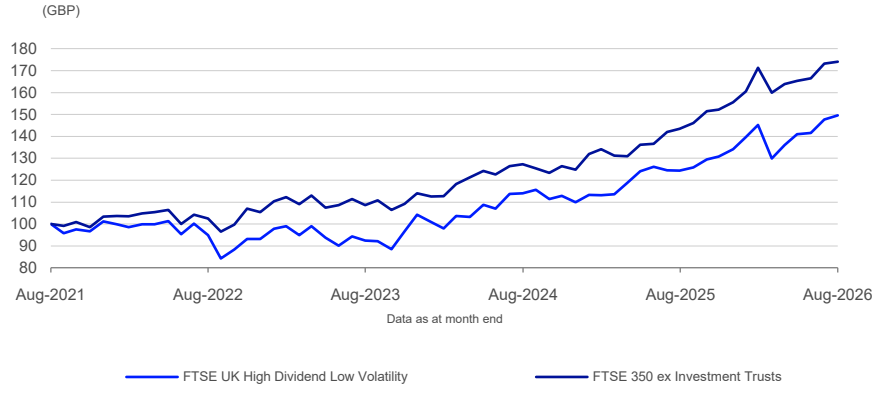
FTSE UK High Dividend Low Volatility Index

Data as at: 31 August 2026

The FTSE High Dividend Low Volatility Index Series is designed to represent the performance of high dividend yield and low volatility stocks. The constituents of each FTSE High Dividend Low Volatility Index are the 2/3 of stocks selected by yield with the lowest realised volatility, from the underlying starting universe. Constituents of the FTSE High Dividend Low Volatility Index Series are weighted by trailing 12 month dividend yield at each annual review.

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 High Dividend Low Volatility	6.0	3.0	11.4	20.3	61.8	49.5	17.4	8.4	12.9	14.7	14.3
FTSE 350 ex Investment Trusts	5.3	1.6	11.9	21.3	60.2	74.0	17.0	11.7	11.2	12.5	10.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE UK High Dividend Low Volatility	10.0	1.0	-12.3	21.7	-8.2	27.9	-8.0	11.8	5.5	22.0
FTSE 350 ex Investment Trusts	16.8	12.8	-9.7	19.1	-11.6	18.5	2.0	8.1	9.5	24.7

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK High Dividend Low Volatility	1.6	1.2	0.6	0.4	-11.7	-11.7	-20.4	-41.6
FTSE 350 ex Investment Trusts	1.9	1.4	1.1	0.7	-9.1	-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

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and 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 UK High Dividend Low Volatility

Constituent	ICB Sector	FTSE UK High Dividend Low Volatility (Wgt %)	FTSE 350 ex Investment Trusts (Wgt %)	Diff %
Tate & Lyle	Food Producers	4.44	0.07	4.37
MONY Group Plc	Software and Computer Services	3.63	0.03	3.60
Pets At Home Group	Retailers	3.25	0.03	3.22
Dominos Pizza Group	Travel and Leisure	3.22	0.03	3.19
ZIGUP	Industrial Transportation	3.22	0.03	3.19
Morgan Advanced Materials	Industrial Engineering	3.12	0.02	3.10
BP	Oil Gas and Coal	2.95	2.94	0.01
Hollywood Bowl Group	Travel and Leisure	2.88	0.02	2.86
British American Tobacco	Tobacco	2.53	3.05	-0.52
Barratt Redrow	Household Goods and Home Construction	2.49	0.15	2.34
Totals		**31.73**	**6.37**	

ICB Supersector Breakdown

		FTSE UK High Dividend Low Volatility		FTSE 350 ex Investment Trusts		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	2	5.76	15	2.70	3.06
1510	Telecommunications	-	-	5	1.37	-1.37
2010	Health Care	-	-	11	11.14	-11.14
3010	Banks	2	2.47	12	18.23	-15.76
3020	Financial Services	10	13.46	28	4.63	8.82
3030	Insurance	6	11.17	9	3.52	7.65
3510	Real Estate	14	24.17	22	2.11	22.06
4010	Automobiles and Parts	-	-	1	0.00	0.00
4020	Consumer Products and Services	2	4.92	12	2.48	2.44
4030	Media	-	-	6	0.99	-0.99
4040	Retailers	2	5.16	15	1.50	3.66
4050	Travel and Leisure	2	6.11	16	1.84	4.27
4510	Food Beverage and Tobacco	3	8.96	15	6.58	2.38
4520	Personal Care Drug and Grocery Stores	-	-	8	6.55	-6.55
5010	Construction and Materials	1	2.34	9	0.49	1.85
5020	Industrial Goods and Services	3	8.48	44	12.89	-4.41
5510	Basic Resources	-	-	10	8.18	-8.18
5520	Chemicals	-	-	5	0.36	-0.36
6010	Energy	1	2.95	7	9.93	-6.98
6510	Utilities	2	4.07	9	4.51	-0.44
Totals		**50**	**100.00**	**259**	**100.00**	

Index Characteristics

Attributes	FTSE UK High Dividend Low Volatility	FTSE 350 ex Investment Trusts
Number of constituents	50	259
Constituent (Wgt %)		
Average	2.00	0.39
Largest	4.44	9.54
Median	1.92	0.07
Top 10 Holdings (Wgt %)	31.73	45.26

INFORMATION

Index Universe

FTSE 350 ex Investment Trusts Index

Index Launch

May 2016

Base Date

18 March 2016

Base Value

1000

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, AUD

Review Dates

Annually in March

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