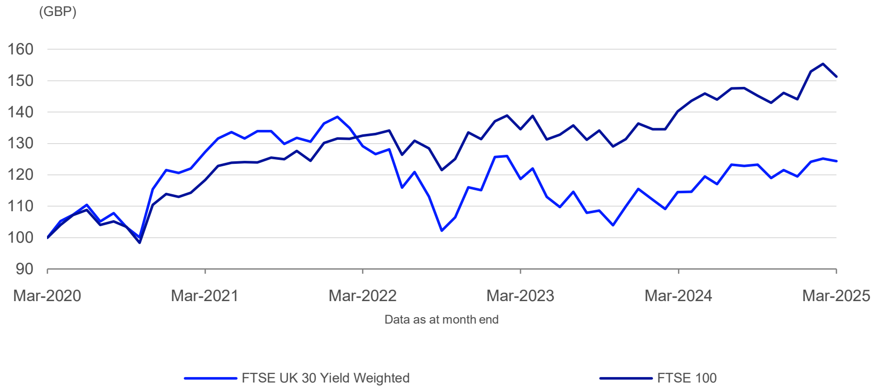
FTSE Russell Factsheet

FTSE UK 30 Yield Weighted Index

Data as at: 31 March 2025

The FTSE UK 30 Yield Weighted Index captures the performance the highest-yielding stocks from the FTSE 100 Index. On a quarterly basis, constituents of the FTSE 100 are ranked in descending order by 12 month dividend yield, and the top thirty constituents are selected and weighted in proportion to their dividend yield. Constituent weights are capped at 5% to ensure a diversified yield composition.

5-Year Performance - Price Return



Performance and Volatility - Price Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE UK 30 Yield Weighted	4.1	0.9	4.1	8.6	-3.7	24.3	-1.2	4.5	11.6	16.0	15.8
FTSE 100	5.0	4.2	5.0	7.9	14.2	51.3	4.5	8.6	9.6	11.4	11.1

* 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 - Price Return

Index % (GBP)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE UK 30 Yield Weighted	-7.1	19.0	6.1	-17.1	17.0	-18.0	12.3	-15.6	0.4	3.4
FTSE 100	-4.9	14.4	7.6	-12.5	12.1	-14.3	14.3	0.9	3.8	5.7

Return/Risk Ratio and Drawdown - Price Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK 30 Yield Weighted	0.8	-0.1	0.3	-0.1	-7.4	-24.1	-30.6	-42.4
FTSE 100	0.8	0.4	0.8	0.2	-5.2	-11.0	-14.0	-36.6

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 index tracking funds, derivatives and as a performance benchmark.

Capping

Constituents are capped at 5% quarterly, with excess weight redistributed in proportion to liquidity.

Transparency

The index uses a transparent, methodology-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, and available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Phoenix Group Holdings	Life Insurance	45,907	5.67
Vodafone Group	Telecommunications Service Providers	40,225	4.97
Legal & General Group	Life Insurance	40,208	4.97
M&G	Investment Banking and Brokerage Services	39,034	4.82
British American Tobacco	Tobacco	38,558	4.76
Taylor Wimpey	Household Goods and Home Construction	38,257	4.73
Land Securities Group	Real Estate Investment Trusts	33,184	4.10
Aviva	Life Insurance	32,145	3.97
Rio Tinto	Industrial Metals and Mining	30,006	3.71
LondonMetric Property	Real Estate Investment Trusts	28,162	3.48
Totals		**365,687**	**45.19**

ICB Industry Breakdown

		FTSE UK 30 Yield Weighted			FTSE 100		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	-	-	-	3	90,993	4.29
15	Telecommunications	2	65,480	8.09	3	27,101	1.28
20	Health Care	1	19,932	2.46	6	278,540	13.14
30	Financials	7	226,383	27.97	23	509,710	24.05
35	Real Estate	3	80,965	10.00	5	25,703	1.21
40	Consumer Discretionary	5	132,582	16.38	18	146,071	6.89
45	Consumer Staples	3	87,748	10.84	11	340,946	16.09
50	Industrials	1	21,356	2.64	17	245,203	11.57
55	Basic Materials	1	30,006	3.71	7	124,948	5.90
60	Energy	2	48,173	5.95	2	242,087	11.42
65	Utilities	4	96,665	11.94	5	87,835	4.14
Totals		**29**	**809,288**	**100.00**	**100**	**2,119,135**	**100.00**

Index Characteristics

Attributes	FTSE UK 30 Yield Weighted	FTSE 100
Number of constituents	29	100
Dividend Yield %	6.28	3.49
Constituent (Wgt %)		
Average	3.45	1.00
Largest	5.67	8.11
Median	3.15	0.35
Top 10 Holdings (Wgt %)	45.18	46.89

INFORMATION

Index Universe
FTSE 100 Index

Index Launch
23 October 2020

Base Date
8 July 2010

Base Value
1000

Investability Screen
Underlying index is free float adjusted and liquidity screened

Index Calculation
End-of-day index available

End-of-Day Distribution
Via FTP and email

Currency
GBP

Review Dates
Quarterly in March, June, September and December

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659