

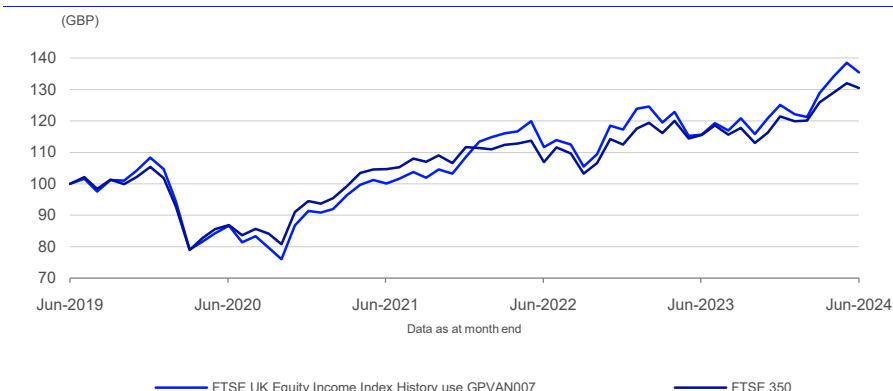
FTSE UK Equity Income Index

Data as at: 28 June 2024

The FTSE UK Equity Income Index comprises stocks that are characterized by higher than-average dividend yields, and is based on the FTSE 350 Index, which is part of the FTSE UK Index Series.

Real estate investment trusts (REITs) (ICB Sectors 8630 and 8670) and investment trusts (ICB Subsector 8985) are removed from the index, as are stocks that are forecast to pay a zero dividend over the next 12 months or have no forecast data available. The remaining stocks are ranked by annual dividend yield and the top 50% (accounting for buffers) are included in the index. The constituents are then weighted by float-adjusted market capitalisation.

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 Equity Income Index History use GPVAN007	5.1	8.3	8.3	17.1	35.3	35.5	10.6	6.3	11.7	13.3	16.4
FTSE 350	3.7	7.4	7.4	13.0	24.7	30.5	7.6	5.5	10.3	11.7	14.4

* 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 Equity Income Index History use GPVAN007	2.0	0.0	13.1	10.5	-11.0	20.2	-15.7	18.8	8.0	6.7
FTSE 350	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2	0.8	8.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK Equity Income Index History use GPVAN007	1.5	0.8	0.4	0.4	-6.7	-13.9	-37.6	-37.6
FTSE 350	1.3	0.7	0.4	0.5	-6.1	-11.0	-35.2	-35.2

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.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Capping

There is capping of 4.75% per security and 25% per industry, applied semi-annually in March and September.

Transparency

The index uses a transparent, rules-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, both real time intra-second and 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 %
Glencore	Industrial Metals and Mining	36,887	4.98
Unilever	Personal Care Drug and Grocery Stores	36,651	4.95
Shell	Oil Gas and Coal	36,584	4.94
National Grid	Gas Water and Multi-utilities	35,258	4.76
British American Tobacco	Tobacco	34,318	4.64
Anglo American	Industrial Metals and Mining	34,286	4.63
Rio Tinto	Industrial Metals and Mining	33,418	4.51
BP	Oil Gas and Coal	32,922	4.45
HSBC Hldgs	Banks	32,687	4.41
Lloyds Banking Group	Banks	30,431	4.11
Totals		343,442	46.39

ICB Supersector Breakdown

		FTSE UK Equity Income Index			FTSE 350		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	1	1,314	0.18	13	31,360	1.34
1510	Telecommunications	5	30,700	4.15	6	29,079	1.24
2010	Health Care	1	28,940	3.91	9	286,160	12.20
3010	Banks	9	115,886	15.65	10	238,592	10.17
3020	Financial Services	20	36,265	4.90	116	248,028	10.57
3030	Insurance	6	36,997	5.00	10	71,392	3.04
3510	Real Estate	-	-	-	25	57,198	2.44
4010	Automobiles and Parts	2	1,633	0.22	3	1,818	0.08
4020	Consumer Products and Services	7	25,541	3.45	14	72,954	3.11
4030	Media	2	12,114	1.64	7	100,238	4.27
4040	Retailers	6	16,449	2.22	13	36,852	1.57
4050	Travel and Leisure	-	-	-	15	42,761	1.82
4510	Food Beverage and Tobacco	4	57,074	7.71	14	146,516	6.24
4520	Personal Care Drug and Grocery Stores	4	65,707	8.87	8	173,991	7.42
5010	Construction and Materials	5	5,743	0.78	10	9,547	0.41
5020	Industrial Goods and Services	13	42,576	5.75	47	279,156	11.90
5510	Basic Resources	5	109,825	14.83	9	156,718	6.68
5520	Chemicals	3	4,978	0.67	5	10,875	0.46
6010	Energy	6	73,774	9.96	8	267,201	11.39
6510	Utilities	6	74,845	10.11	8	86,026	3.67
Totals		105	740,360	100.00	350	2,346,463	100.00

Index Characteristics

Attributes	FTSE UK Equity Income Index	FTSE 350
Number of constituents	105	350
Net MCap (GBPm)	740,360	2,346,463
Dividend Yield %	5.32	3.69
Constituent Sizes (Net MCap GBPm)		
Average	7,051	6,704
Largest	36,887	185,056
Smallest	157	81
Median	2,311	1,497
Weight of Largest Constituent (%)	4.98	7.89
Top 10 Holdings (% Index MCap)	46.39	41.64

INFORMATION

Index Universe

FTSE 350 Index

Index Launch

10 December 2009

Base Date

22 May 2009

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Semi-Annual: March and September (June and December: underlying deletes only)

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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