

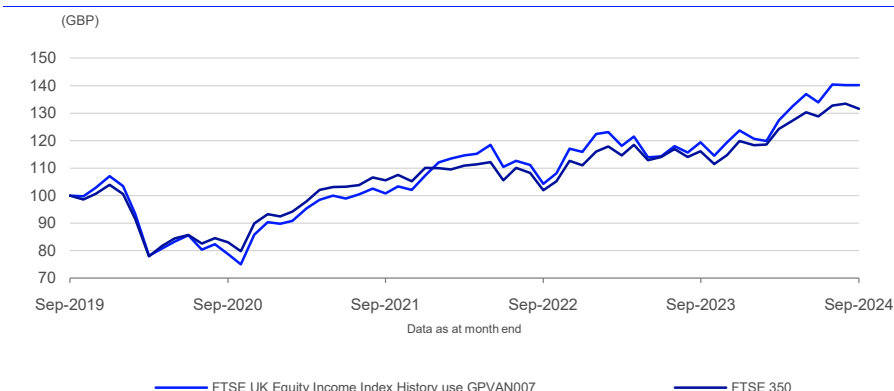
FTSE UK Equity Income Index

Data as at: 30 September 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 | 4.7 | 10.0 | 13.3 | 17.4 | 39.1 | 40.1 | 11.6 | 7.0 | 11.3 | 13.5 | 16.3 |
| FTSE 350 | 2.2 | 6.0 | 9.8 | 13.3 | 24.7 | 31.6 | 7.6 | 5.6 | 10.1 | 11.8 | 14.2 |

* 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 | 0.9 | 0.4 | 0.4 | -5.3 | -13.9 | -37.6 | -37.6 |
| FTSE 350 | 1.3 | 0.7 | 0.4 | 0.5 | -4.9 | -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 | 45,836 | 5.42 |
| Rio Tinto | Industrial Metals and Mining | 44,831 | 5.30 |
| National Grid | Gas Water and Multi-utilities | 39,648 | 4.69 |
| Unilever | Personal Care Drug and Grocery Stores | 39,231 | 4.64 |
| BP | Oil Gas and Coal | 38,817 | 4.59 |
| HSBC Hldgs | Banks | 38,773 | 4.59 |
| Shell | Oil Gas and Coal | 38,173 | 4.51 |
| GSK | Pharmaceuticals and Biotechnology | 36,963 | 4.37 |
| British American Tobacco | Tobacco | 36,877 | 4.36 |
| Lloyds Banking Group | Banks | 34,852 | 4.12 |
| Totals | | 393,999 | 46.60 |

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 | 1,174 | 0.14 | 13 | 30,292 | 1.29 |
| 1510 | Telecommunications | 4 | 29,159 | 3.45 | 6 | 30,160 | 1.28 |
| 2010 | Health Care | 1 | 36,963 | 4.37 | 9 | 280,550 | 11.92 |
| 3010 | Banks | 8 | 133,013 | 15.73 | 9 | 239,637 | 10.18 |
| 3020 | Financial Services | 19 | 36,764 | 4.35 | 117 | 253,651 | 10.78 |
| 3030 | Insurance | 6 | 40,883 | 4.84 | 10 | 71,988 | 3.06 |
| 3510 | Real Estate | - | - | - | 27 | 62,260 | 2.65 |
| 4010 | Automobiles and Parts | 2 | 1,446 | 0.17 | 3 | 1,677 | 0.07 |
| 4020 | Consumer Products and Services | 8 | 31,719 | 3.75 | 13 | 79,115 | 3.36 |
| 4030 | Media | 3 | 13,197 | 1.56 | 9 | 98,803 | 4.20 |
| 4040 | Retailers | 5 | 16,193 | 1.92 | 13 | 40,762 | 1.73 |
| 4050 | Travel and Leisure | 2 | 8,318 | 0.98 | 15 | 45,497 | 1.93 |
| 4510 | Food Beverage and Tobacco | 5 | 60,323 | 7.13 | 14 | 156,584 | 6.65 |
| 4520 | Personal Care Drug and Grocery Stores | 5 | 103,775 | 12.27 | 8 | 194,586 | 8.27 |
| 5010 | Construction and Materials | 5 | 6,256 | 0.74 | 9 | 10,456 | 0.44 |
| 5020 | Industrial Goods and Services | 11 | 28,381 | 3.36 | 46 | 274,911 | 11.68 |
| 5510 | Basic Resources | 5 | 127,365 | 15.06 | 9 | 154,320 | 6.56 |
| 5520 | Chemicals | 3 | 4,429 | 0.52 | 5 | 11,108 | 0.47 |
| 6010 | Energy | 5 | 80,071 | 9.47 | 7 | 221,528 | 9.41 |
| 6510 | Utilities | 7 | 86,055 | 10.18 | 8 | 95,605 | 4.06 |
| Totals | | 105 | 845,486 | 100.00 | 350 | 2,353,488 | 100.00 |

Index Characteristics

| Attributes | FTSE UK Equity Income Index | FTSE 350 |
|-----------------------------------|-----------------------------|-----------|
| Number of constituents | 105 | 350 |
| Net MCap (GBPm) | 845,486 | 2,353,488 |
| Dividend Yield % | 4.93 | 3.59 |
| Constituent Sizes (Net MCap GBPm) | | |
| Average | 8,052 | 6,724 |
| Largest | 45,836 | 173,554 |
| Smallest | 129 | 112 |
| Median | 2,571 | 1,508 |
| Weight of Largest Constituent (%) | 5.42 | 7.37 |
| Top 10 Holdings (% Index MCap) | 46.60 | 39.47 |

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)

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