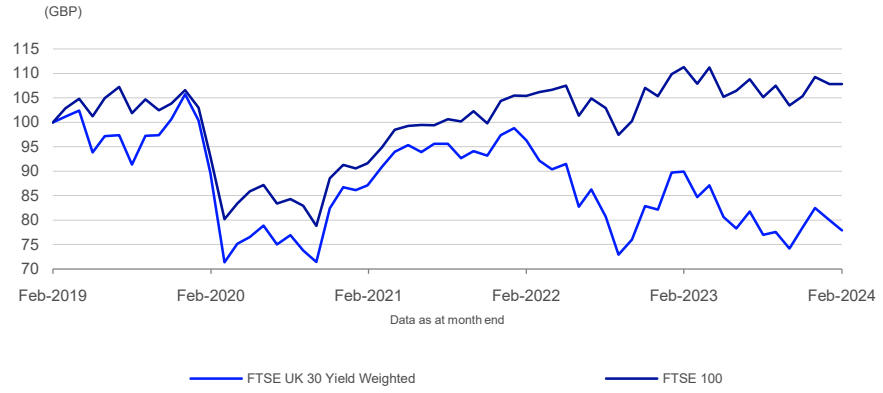
FTSE UK 30 Yield Weighted Index

Data as at: 29 February 2024

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	-0.8	1.2	-5.6	-13.4	-10.6	-22.1	-3.7	-4.9	15.5	15.8	20.1
FTSE 100	2.4	2.6	-1.3	-3.1	17.7	7.8	5.6	1.5	11.6	11.4	14.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE UK 30 Yield Weighted	2.9	-7.1	19.0	6.1	-17.1	17.0	-18.0	12.3	-15.6	0.4
FTSE 100	-2.7	-4.9	14.4	7.6	-12.5	12.1	-14.3	14.3	0.9	3.8

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	-0.9	-0.3	-0.2	-0.1	-18.6	-30.6	-40.8	-42.4
FTSE 100	-0.3	0.4	0.1	0.1	-8.7	-11.0	-35.0	-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 %
M&G	Investment Banking and Brokerage Services	33,555	5.28
Phoenix Group Holdings	Life Insurance	31,861	5.01
Vodafone Group	Telecommunications Service Providers	31,120	4.90
Legal & General Group	Life Insurance	29,700	4.67
British American Tobacco	Tobacco	28,178	4.43
Natwest Group	Banks	28,160	4.43
Aviva	Life Insurance	26,068	4.10
Taylor Wimpey	Household Goods and Home Construction	25,815	4.06
Imperial Brands	Tobacco	24,105	3.79
Glencore	Industrial Metals and Mining	22,822	3.59
Totals		**281,384**	**44.26**

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	-	-	-	2	19,375	1.01
15	Telecommunications	2	48,607	7.65	3	22,696	1.19
20	Health Care	-	-	-	6	249,848	13.07
30	Financials	11	267,462	42.07	20	367,731	19.23
35	Real Estate	1	20,473	3.22	4	22,825	1.19
40	Consumer Discretionary	4	83,530	13.14	21	240,550	12.58
45	Consumer Staples	3	65,421	10.29	11	309,624	16.19
50	Industrials	2	35,849	5.64	19	225,900	11.81
55	Basic Materials	3	53,953	8.49	7	138,083	7.22
60	Energy	1	14,836	2.33	2	239,147	12.51
65	Utilities	3	45,611	7.17	5	76,268	3.99
Totals		**30**	**635,741**	**100.00**	**100**	**1,912,046**	**100.00**

Index Characteristics

Attributes	FTSE UK 30 Yield Weighted	FTSE 100
Number of constituents	30	100
Dividend Yield %	7.20	3.94
Constituent (Wgt %)		
Average	3.33	1.00
Largest	5.28	8.49
Median	3.19	0.39
Top 10 Holdings (Wgt %)	44.26	47.52

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

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