

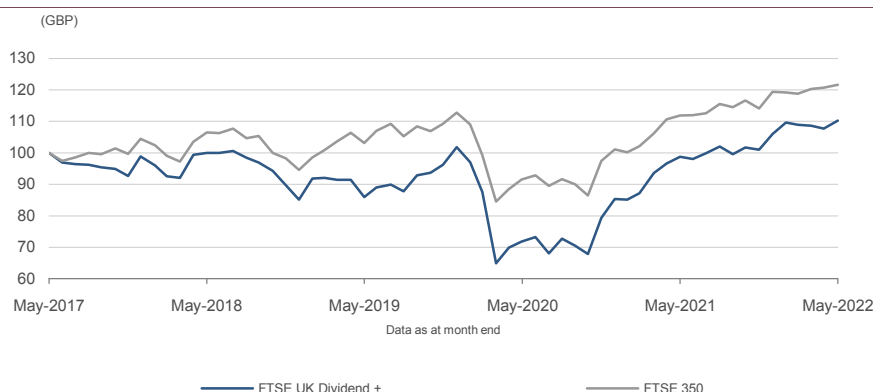
# FTSE UK Dividend+ Index

Data as at: 31 May 2022

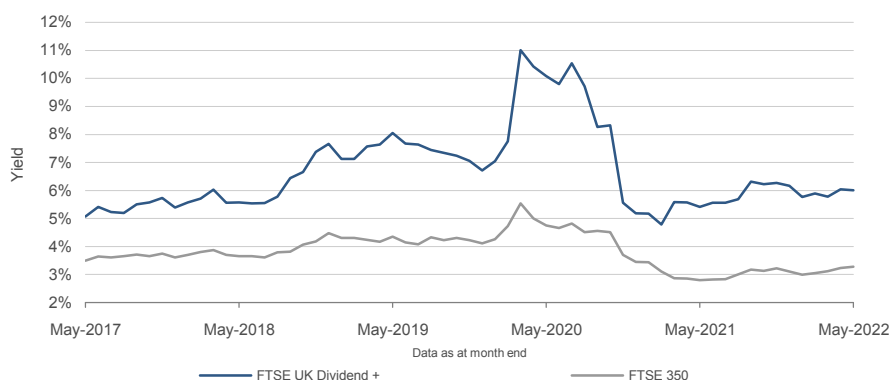
The FTSE UK Dividend+ Index is a yield weighted index designed to select and measure the performance of higher yielding stocks within the universe of the FTSE 350 Index, excluding investment trusts. Stocks are weighted by their one-year forecast dividend yield as opposed to market capitalisation.

The FTSE UK Dividend+ Index was created to allow investors to capture the long-term effect of higher compounding returns, and benefit from the lower correlations to traditional market cap weighted indices. The dividend information for the FTSE UK Dividend+ is provided by Markit Group Limited ("Markit"), the leading industry source for independent mark-to-market pricing, asset valuations, dividend forecasting and index services.

## 5-Year Performance - Total Return



## Dividend Yield



## Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE UK Dividend +	1.3	9.2	4.0	11.7	28.4	10.3	8.7	2.0	15.2	25.8	20.3
FTSE 350	2.4	6.6	1.9	8.7	18.0	21.7	5.7	4.0	14.8	20.1	13.7

\* 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

## FEATURES

### Coverage

The FTSE UK Dividend+ Index selects the top 50 stocks by one-year forecast dividend yield, and the constituents' weightings within the index are determined by their dividend yield as opposed to market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

The index is subject to a liquidity test of GBP 75 million. Constituents that prevent the index from trading GBP 75 million within half a trading day are excluded from the index.

### Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE 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

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

**Year-on-Year Performance - Total Return**

Index % (GBP)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE UK Dividend +	18.3	24.3	7.7	1.2	8.9	7.2	-13.9	19.6	-16.2	24.2
FTSE 350	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2

**Return/Risk Ratio and Drawdown - Total Return**

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK Dividend +	0.8	0.3	0.1	0.5	-10.8	-43.9	-44.1	-44.1
FTSE 350	0.6	0.2	0.3	0.7	-9.7	-35.2	-35.2	-35.2

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
 Drawdown - based on daily data

**Top 5 Constituents - FTSE UK Dividend+ Index**

Constituent	ICB Sector	FTSE UK Dividend + (Wgt %)	FTSE 350 (Wgt %)	Diff %
British American Tobacco	Tobacco	5.33	3.40	1.93
Imperial Brands	Tobacco	5.28	0.72	4.56
Rio Tinto	Industrial Metals and Mining	4.88	2.66	2.22
BP	Oil Gas and Coal	4.07	3.54	0.53
Vodafone Group	Telecommunications Service Providers	4.03	1.50	2.53
<b>Totals</b>		<b>23.59</b>	<b>11.82</b>	

**ICB Industry Breakdown**

ICB Code	ICB Industry	FTSE UK Dividend +		FTSE 350		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	1	0.58	17	1.29	-0.71
15	Telecommunications	1	4.03	6	2.26	1.77
20	Health Care	1	3.54	12	11.71	-8.17
30	Financials	17	29.57	126	20.99	8.58
35	Real Estate	5	5.00	26	2.81	2.20
40	Consumer Discretionary	5	9.31	55	10.52	-1.22
45	Consumer Staples	6	17.67	19	15.62	2.04
50	Industrials	1	2.13	55	10.61	-8.48
55	Basic Materials	6	11.37	17	8.90	2.47
60	Energy	2	7.26	9	11.60	-4.34
65	Utilities	4	9.55	9	3.69	5.86
<b>Totals</b>		<b>49</b>	<b>100.00</b>	<b>351</b>	<b>100.00</b>	

**Index Characteristics**

Attributes	FTSE UK Dividend +	FTSE 350
Number of constituents	49	351
Dividend Yield %	6.01	3.28
Constituent (Wgt %)		
Average	2.04	0.29
Largest	5.33	7.72
Median	1.68	0.07
Top 10 Holdings (Wgt %)	41.98	43.12

**About Markit**

The dividend information for the FTSE UK Dividend+ is provided by Markit Group Limited ("Markit"), the leading industry source for independent mark-to-market pricing, asset valuations, dividend forecasting and index services.

**INFORMATION****Index Universe**

FTSE 350 Index

**Index Launch**

3 October 2005

**Base Date**

30 June 2005

**Base Value**

3000

**Investability Screen**

Actual free float applied and liquidity screened

**Index Calculation**

Real-time and end-of-day index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

GBP & EUR

**Dividend Information**

Based on 1-year dividends per share forecast/estimates sourced from Markit

**Review Dates**

Semi-annually in March and September

**Historical Data**

Available from 1 April 2000



© 2022 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) The Yield Book Inc ("YB") and (7) 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, YB and BR. "FTSE", "Russell", "FTSE Russell", "FTSE4Good", "ICB", "The Yield Book", "Beyond Ratings" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, YB or BR. FTSE International 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 the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group 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 of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group 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 error (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 the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto: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 8823 3521