

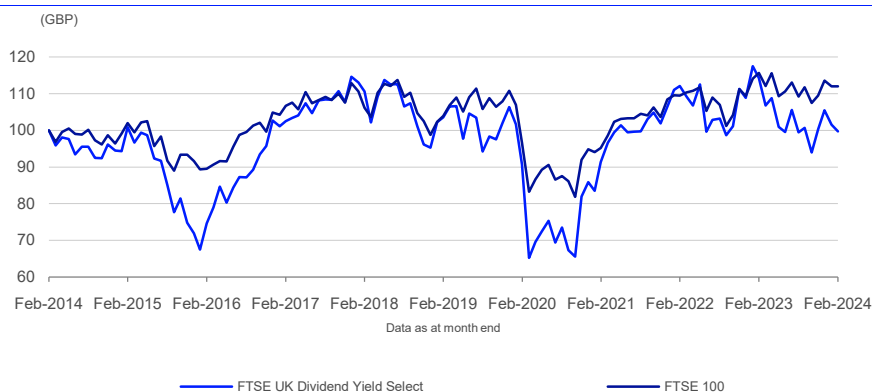
FTSE UK Dividend Yield Select Index

Data as at: 29 February 2024

The FTSE UK Dividend Yield Select Index is designed to reflect the performance of high yielding stocks selected from the FTSE 100 Index.

From the eligible constituents of the FTSE 100, the 40 stocks having the highest upside return are selected. From those 40 stocks, the 20 with the highest dividend yield included in the index, weighted in proportion to liquidity (capped at 10%). The index is reviewed in line with the underlying FTSE 100 index.

10-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 Dividend Yield Select	-0.5	0.2	-5.4	-12.7	9.2	-3.7	3.0	-0.7	19.5	19.7	25.4
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 Dividend Yield Select	-2.7	-23.9	42.8	11.6	-16.9	11.6	-19.2	23.9	2.3	-3.2
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 Dividend Yield Select	-0.6	0.1	0.0	0.0	-20.4	-21.8	-48.6	-52.0
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

Coverage

The FTSE UK Dividend Yield Select Index selects 20 stocks from the FTSE 100 Index that display positive momentum and high dividends.

Objective

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

Eligibility

Eligible constituents are those in the FTSE 100 Index with an average daily trading volume of greater than 10 million GBP.

Capping

Constituents are capped at 10% 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 %
Barclays	Banks	35,325	10.70
BP	Oil Gas and Coal	32,393	9.81
Rio Tinto	Industrial Metals and Mining	31,690	9.60
Vodafone Group	Telecommunications Service Providers	31,070	9.41
Glencore	Industrial Metals and Mining	28,605	8.66
Anglo American	Industrial Metals and Mining	26,751	8.10
Natwest Group	Banks	26,243	7.95
Smurfit Kappa Group	General Industrials	15,185	4.60
Segro	Real Estate Investment Trusts	13,529	4.10
BT Group	Telecommunications Service Providers	12,210	3.70
Totals		253,000	76.61

ICB Industry Breakdown

		FTSE UK Dividend Yield Select			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	43,280	13.11	3	22,696	1.19
20	Health Care	-	-	-	6	249,848	13.07
30	Financials	5	80,639	24.42	20	367,731	19.23
35	Real Estate	2	18,661	5.65	4	22,825	1.19
40	Consumer Discretionary	4	36,775	11.14	21	240,550	12.58
45	Consumer Staples	-	-	-	11	309,624	16.19
50	Industrials	2	21,069	6.38	19	225,900	11.81
55	Basic Materials	4	97,412	29.50	7	138,083	7.22
60	Energy	1	32,393	9.81	2	239,147	12.51
65	Utilities	-	-	-	5	76,268	3.99
Totals		20	330,228	100.00	100	1,912,046	100.00

Index Characteristics

Attributes	FTSE UK Dividend Yield Select	FTSE 100
Number of constituents	20	100
Dividend Yield %	6.41	3.94
Constituent (Wgt %)		
Average	5.00	1.00
Largest	10.70	8.49
Median	3.65	0.39
Top 10 Holdings (Wgt %)	76.63	47.52

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

12 April 2018

Base Date

16 March 2001

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, EUR, USD

Review Dates

Quarterly in March, June, September and December

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