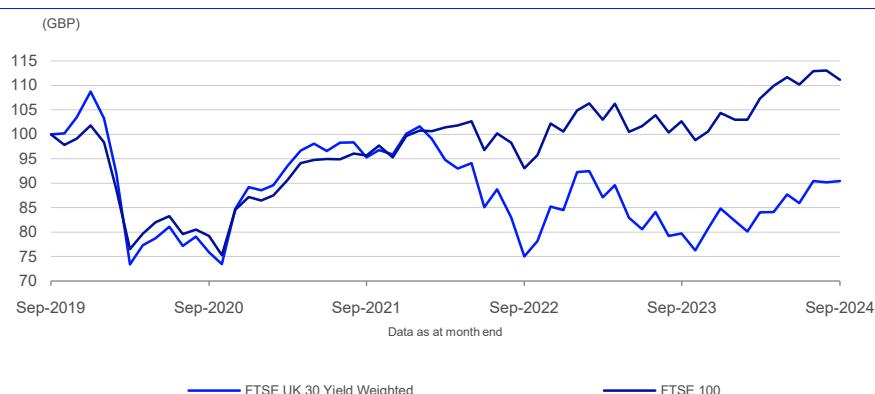


# FTSE UK 30 Yield Weighted Index

Data as at: 30 September 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	5.3	7.6	6.7	13.4	-5.1	-9.5	-1.7	-2.0	13.1	16.3	19.7
FTSE 100	0.9	3.6	6.5	8.3	16.2	11.2	5.1	2.1	9.9	11.7	13.8

\* 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	1.0	-0.1	-0.1	0.0	-7.2	-30.6	-40.8	-42.4
FTSE 100	0.8	0.5	0.2	0.2	-5.2	-11.0	-34.9	-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 %
Legal & General Group	Life Insurance	38,917	5.02
Vodafone Group	Telecommunications Service Providers	38,808	5.01
Phoenix Group Holdings	Life Insurance	38,079	4.91
M&G	Investment Banking and Brokerage Services	37,231	4.81
British American Tobacco	Tobacco	35,556	4.59
Rio Tinto	Industrial Metals and Mining	35,459	4.58
HSBC Hldgs	Banks	32,691	4.22
Imperial Brands	Tobacco	30,275	3.91
National Grid	Gas Water and Multi-utilities	29,006	3.74
Land Securities Group	Real Estate Investment Trusts	28,998	3.74
Totals		345,020	44.53

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	-	-	-	3	20,453	1.01
15	Telecommunications	2	66,105	8.53	3	26,822	1.32
20	Health Care	-	-	-	6	278,247	13.71
30	Financials	9	255,340	32.96	21	419,869	20.68
35	Real Estate	2	51,373	6.63	5	29,394	1.45
40	Consumer Discretionary	5	114,076	14.72	21	223,757	11.02
45	Consumer Staples	4	107,016	13.81	10	332,574	16.38
50	Industrials	2	34,986	4.52	17	234,178	11.54
55	Basic Materials	1	35,459	4.58	7	156,303	7.70
60	Energy	2	38,252	4.94	2	217,157	10.70
65	Utilities	3	72,143	9.31	5	91,070	4.49
Totals		30	774,749	100.00	100	2,029,824	100.00

Index Characteristics

Attributes	FTSE UK 30 Yield Weighted	FTSE 100
Number of constituents	30	100
Dividend Yield %	6.26	3.64
Constituent (Wgt %)		
Average	3.33	1.00
Largest	5.02	8.55
Median	2.95	0.37
Top 10 Holdings (Wgt %)	44.53	45.76

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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