

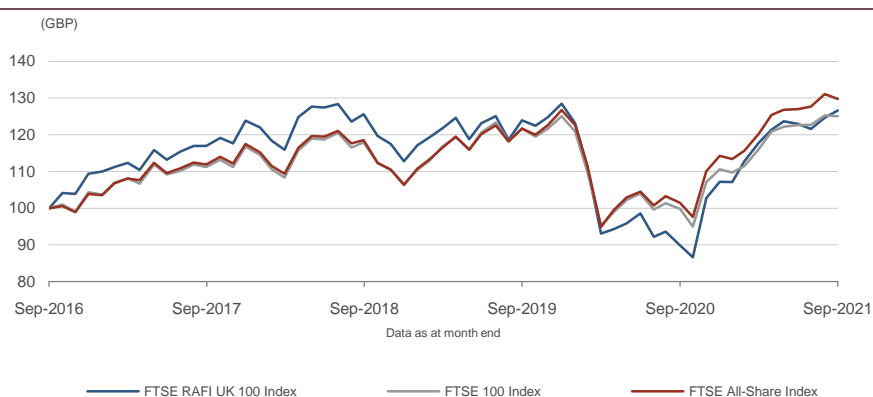
FTSE RAFI™ UK 100 Index

Data as at: 30 September 2021

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI UK 100 Index comprises the 100 companies with the largest RAFI fundamental scores selected from the constituents of the FTSE All-Share Index. The FTSE RAFI UK 100 Index will be capped on a quarterly basis at 10%.

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 RAFI UK 100 Index	2.9	7.4	18.2	40.9	0.9	26.6	0.3	4.8	18.0	22.9	16.1
FTSE 100 Index	2.0	7.7	13.1	25.4	6.0	25.1	2.0	4.6	14.4	19.7	13.6
FTSE All-Share Index	2.2	8.0	13.6	27.9	9.5	29.8	3.1	5.4	13.7	20.3	13.9

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE RAFI UK 100 Index	-3.1	12.4	21.9	-0.9	-7.2	28.9	13.1	-8.9	13.9	-16.6
FTSE 100 Index	-2.2	10	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5
FTSE All-Share Index	-3.5	12.3	20.8	1.2	1	16.8	13.1	-9.5	19.2	-9.8

FEATURES

Coverage

Top 100 eligible companies from the FTSE All-Share Index.

Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

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

Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI UK 100 Index	2.3	0.0	0.3	0.5	-7.6	-37.1	-37.6	-37.6
FTSE 100 Index	1.8	0.1	0.3	0.6	-7.2	-34.2	-34.2	-34.2
FTSE All-Share Index	2.0	0.2	0.4	0.7	-6.6	-35.3	-35.3	-35.3

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

Top 10 Constituents - FTSE RAFI UK 100 Index (% Weight)

Constituent	ICB Sector	FTSE RAFI UK 100 (Wgt %)	FTSE 100 (Wgt %)	Diff %
BP	Oil, Gas and Coal	9.37	3.52	5.85
HSBC Hldgs	Banks	6.65	4.15	2.50
Royal Dutch Shell A	Oil, Gas and Coal	5.96	3.53	2.43
Royal Dutch Shell B	Oil, Gas and Coal	5.32	3.18	2.14
British American Tobacco	Tobacco	3.83	3.09	0.74
Glencore	Industrial Metals and Mining	3.74	2.43	1.31
Vodafone Group	Telecommunications Service Providers	3.37	1.63	1.74
GlaxoSmithKline	Pharmaceuticals and Biotechnology	3.35	3.61	-0.26
Lloyds Banking Group	Banks	3.35	1.72	1.63
Barclays	Banks	3.08	1.67	1.41
Totals		48.02	28.53	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI UK 100		FTSE 100		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	2	0.43	4	1.07	-0.63
1510	Telecommunications	2	5.22	2	2.26	2.96
2010	Health Care	3	6.02	4	11.63	-5.61
3010	Banks	6	15.04	5	8.72	6.32
3020	Financial Services	7	2.30	10	5.08	-2.79
3030	Insurance	6	5.44	5	4.20	1.24
3510	Real Estate	3	0.85	4	1.55	-0.69
4020	Consumer Products and Services	7	2.64	6	3.11	-0.47
4030	Media	5	2.48	5	3.59	-1.12
4040	Retailers	6	1.92	4	1.46	0.46
4050	Travel and Leisure	6	1.76	5	3.06	-1.30
4510	Food, Beverage and Tobacco	6	7.34	5	8.74	-1.41
4520	Personal Care, Drug and Grocery Stores	5	7.19	6	9.32	-2.13
5010	Construction and Materials	2	1.33	1	1.42	-0.10
5020	Industrial Goods and Services	17	6.57	18	10.86	-4.29
5510	Basic Resources	5	8.06	8	9.65	-1.59
5520	Chemicals	1	0.31	2	0.86	-0.55
6010	Energy	4	20.81	3	10.24	10.57
6510	Utilities	6	4.29	4	3.17	1.12
Totals		99	100.00	101	100.00	

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

19 November 2007

Base Date

19 March 2007

Base Value

5000

Index Calculation

Real time and end of day

End-of-Day Distribution

Via FTP and email

Currency

GBP (real-time), EUR, USD, GBP, JPY, AUD and Local (end-of-day)

Review Dates

The index is reviewed annually in March
 The 10% capping level is reviewed quarterly in March, June, September and December

Index Characteristics

Attributes	FTSE RAFI UK 100	FTSE 100
Number of constituents	99	101
Dividend Yield %	3.83	3.47
Constituent (Wgt %)		
Average	1.01	0.99
Largest	9.37	7.21
Median	0.35	0.45
Top 10 Holdings (Wgt %)	48.02	40.76



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