

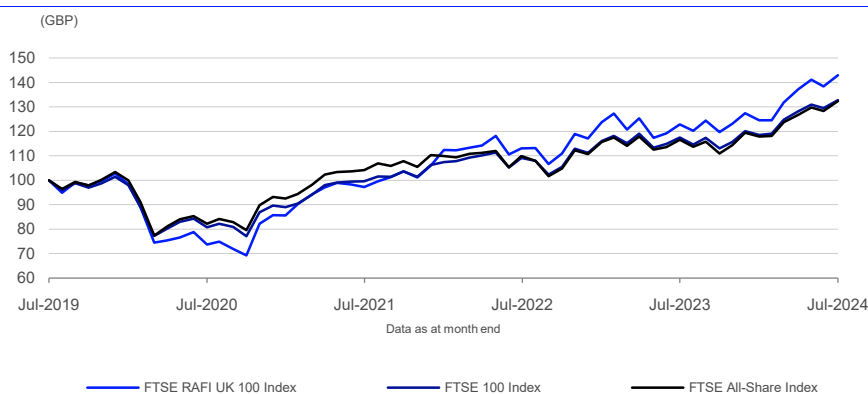
FTSE RAFI™ UK 100 Index

Data as at: 31 July 2024

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 () | Return % | | | | | Return pa %* | | Volatility %** | | |
|-----------|----------|----|-----|-----|-----|--------------|-----|----------------|-----|-----|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR |

* 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) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|------------------------|------|------|------|------|------|------|-------|------|------|------|
| FTSE RAFI UK 100 Index | -0.9 | -7.2 | 28.9 | 13.1 | -8.9 | 13.9 | -16.6 | 23.7 | 10.6 | 8.7 |
| FTSE 100 Index | 0.7 | -1.3 | 19.1 | 11.9 | -8.7 | 17.3 | -11.5 | 18.4 | 4.7 | 7.9 |
| FTSE All-Share Index | 1.2 | 1 | 16.8 | 13.1 | -9.5 | 19.2 | -9.8 | 18.3 | 0.3 | 7.9 |

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 | 1.6 | 1.0 | 0.4 | 0.5 | -5.2 | -11.0 | -37.1 | -37.6 |
| FTSE 100 Index | 1.3 | 0.8 | 0.4 | 0.5 | -5.5 | -9.3 | -34.2 | -34.2 |
| FTSE All-Share Index | 1.4 | 0.7 | 0.4 | 0.5 | -6.1 | -11.1 | -35.3 | -35.3 |

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

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.

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

| Constituent | ICB Sector | FTSE RAFI UK 100 (Wgt %) | FTSE 100 (Wgt %) | Diff % |
|--------------------------|--|--------------------------|------------------|--------|
| Shell | Oil, Gas and Coal | 10.11 | 8.78 | 1.33 |
| HSBC Hldgs | Banks | 7.26 | 6.41 | 0.85 |
| BP | Oil, Gas and Coal | 6.39 | 3.75 | 2.64 |
| Glencore | Industrial Metals and Mining | 5.75 | 2.53 | 3.22 |
| British American Tobacco | Tobacco | 5.23 | 2.65 | 2.58 |
| Barclays | Banks | 4.16 | 1.70 | 2.46 |
| Unilever | Personal Care, Drug and Grocery Stores | 3.79 | 5.69 | -1.90 |
| Vodafone Group | Telecommunications Service Providers | 3.45 | 0.77 | 2.68 |
| Rio Tinto | Industrial Metals and Mining | 3.32 | 2.60 | 0.72 |
| Lloyds Banking Group | Banks | 3.21 | 1.82 | 1.39 |
| Totals | | 52.67 | 36.70 | |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | FTSE RAFI UK 100 | | FTSE 100 | | Diff % |
|---------------|--|------------------|---------------|-------------|---------------|--------|
| | | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| 1010 | Technology | 1 | 0.15 | 3 | 1.00 | -0.85 |
| 1510 | Telecommunications | 2 | 4.66 | 3 | 1.26 | 3.40 |
| 2010 | Health Care | 4 | 5.96 | 6 | 13.86 | -7.90 |
| 3010 | Banks | 6 | 18.28 | 5 | 11.84 | 6.44 |
| 3020 | Financial Services | 10 | 3.52 | 9 | 5.68 | -2.16 |
| 3030 | Insurance | 6 | 4.15 | 6 | 3.06 | 1.09 |
| 3510 | Real Estate | 3 | 0.73 | 5 | 1.40 | -0.67 |
| 4010 | Automobiles and Parts | 1 | 0.13 | - | - | 0.13 |
| 4020 | Consumer Products and Services | 8 | 2.91 | 7 | 3.33 | -0.43 |
| 4030 | Media | 5 | 2.11 | 4 | 4.63 | -2.52 |
| 4040 | Retailers | 4 | 1.31 | 6 | 1.44 | -0.13 |
| 4050 | Travel and Leisure | 5 | 0.93 | 5 | 1.48 | -0.54 |
| 4510 | Food, Beverage and Tobacco | 5 | 8.20 | 5 | 6.81 | 1.39 |
| 4520 | Personal Care, Drug and Grocery Stores | 5 | 7.70 | 5 | 8.81 | -1.11 |
| 5010 | Construction and Materials | 1 | 0.21 | - | - | 0.21 |
| 5020 | Industrial Goods and Services | 15 | 5.57 | 17 | 11.20 | -5.63 |
| 5510 | Basic Resources | 4 | 11.94 | 6 | 7.10 | 4.85 |
| 5520 | Chemicals | 2 | 0.50 | 1 | 0.27 | 0.23 |
| 6010 | Energy | 4 | 16.89 | 2 | 12.53 | 4.36 |
| 6510 | Utilities | 6 | 4.15 | 5 | 4.30 | -0.15 |
| Totals | | 97 | 100.00 | 100 | 100.00 | |

Index Characteristics

| Attributes | FTSE RAFI UK 100 | FTSE 100 |
|-------------------------|------------------|----------|
| Number of constituents | 97 | 100 |
| Dividend Yield % | 4.70 | 3.64 |
| Constituent (Wgt %) | | |
| Average | 1.03 | 1.00 |
| Largest | 10.11 | 8.96 |
| Median | 0.34 | 0.35 |
| Top 10 Holdings (Wgt %) | 52.66 | 47.69 |

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



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