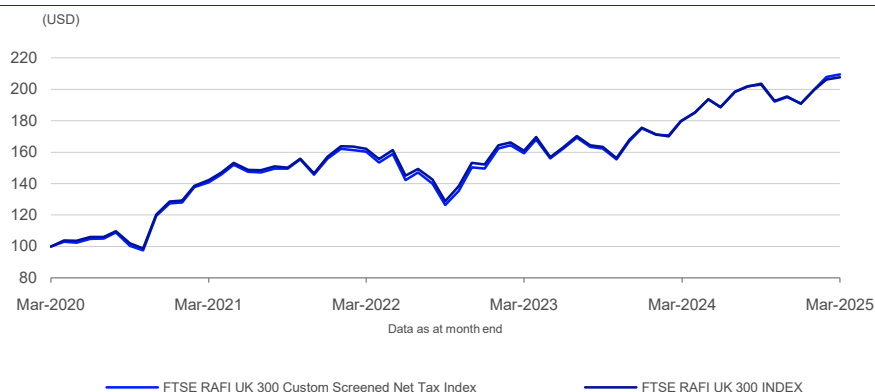


# FTSE RAFI UK 300 Custom Screened Net Tax Index

Data as at: 31 March 2025

The FTSE Scottish Widows Custom Screened Indexes measure the performance of sub-indexes of the FTSE UK Series, FTSE Global Equity Series and FTSE RAFI Series after excluding the companies involved in Thermal Coal, Oil Sands, Tobacco and Controversial Weapons, and based on Controversial Conduct.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI UK 300 Custom Screened Net Tax Index	9.8	3.2	9.8	16.5	30.8	109.6	9.4	16.0	13.3	18.8	18.1
FTSE RAFI UK 300 INDEX	8.9	2.0	8.9	15.6	28.1	107.7	8.6	15.7	13.2	18.4	17.8

\* 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 - Total Return

Index % (USD)	2020	2021	2022	2023	2024
FTSE RAFI UK 300 Custom Screened Net Tax Index	-15.4	22.4	-4	17.2	9
FTSE RAFI UK 300 INDEX	-13.8	22	-3.1	15.4	8.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI UK 300 Custom Screened Net Tax Index	1.3	0.5	0.9	-	-9.5	-23.8	-28.0	-
FTSE RAFI UK 300 INDEX	1.2	0.5	0.9	0.3	-9.6	-23.3	-27.3	-47.3

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.

### Investability

Stocks are selected and weighted to ensure that the index is investable.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

The index uses a transparent, rules-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.

### 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 (USDm)	Wgt %
Shell	Oil, Gas and Coal	380,178	13.67
HSBC Hldgs	Banks	208,061	7.48
BP	Oil, Gas and Coal	200,302	7.20
Rio Tinto	Industrial Metals and Mining	97,429	3.50
Unilever	Personal Care, Drug and Grocery Stores	91,663	3.30
Vodafone Group	Telecommunications Service Providers	87,310	3.14
Barclays	Banks	83,599	3.01
Lloyds Banking Group	Banks	80,921	2.91
AstraZeneca	Pharmaceuticals and Biotechnology	71,846	2.58
GSK	Pharmaceuticals and Biotechnology	68,559	2.47
Totals		1,369,869	49.26

ICB Industry Breakdown

		FTSE RAFI UK 300 Custom Screened Net Tax			FTSE RAFI UK 300		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	8	33,636	1.21	8	33,636	1.10
15	Telecommunications	5	119,413	4.29	5	119,413	3.91
20	Health Care	8	183,318	6.59	8	183,318	6.00
30	Financials	103	805,478	28.96	103	805,478	26.37
35	Real Estate	20	50,191	1.80	20	50,191	1.64
40	Consumer Discretionary	50	204,453	7.35	50	204,453	6.69
45	Consumer Staples	18	280,006	10.07	20	425,974	13.95
50	Industrials	53	215,672	7.76	53	215,672	7.06
55	Basic Materials	14	181,089	6.51	15	308,433	10.10
60	Energy	8	590,356	21.23	8	590,356	19.33
65	Utilities	9	117,320	4.22	9	117,320	3.84
Totals		296	2,780,931	100.00	299	3,054,243	100.00

Index Characteristics

Attributes	FTSE RAFI UK 300 Custom Screened Net Tax
Number of constituents	296
Net MCap (USDm)	2,780,931
Dividend Yield %	4.20
Constituent Sizes (Net MCap USDm)	
Average	9,395
Largest	380,178
Smallest	506
Median	1,981
Weight of Largest Constituent (%)	13.67
Top 10 Holdings (% Index MCap)	49.26

INFORMATION

Index Universe

FTSE RAFI UK 300 Index

Index Launch

7 February 2022

Base Date

30 December 2016

Base Value

999.88

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD and CAD

Review Dates

Quarterly in March, June, September, December

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