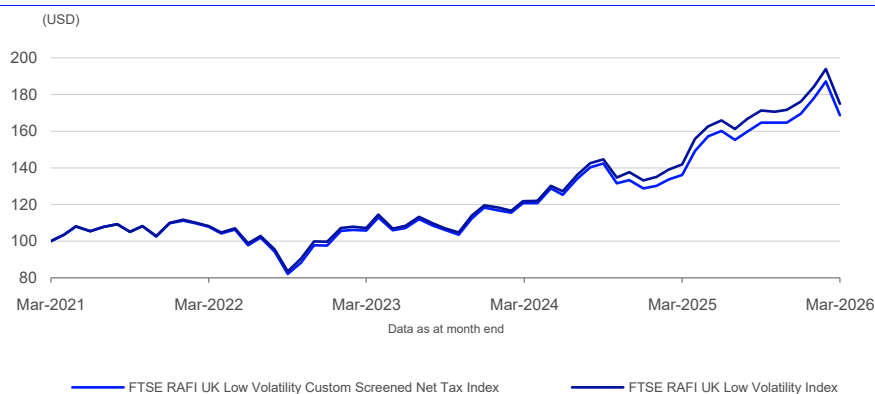


FTSE RAFI UK Low Volatility Custom Screened Net Tax Index

Data as at: 31 March 2026

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 Low Volatility Custom Screened Net Tax Index	-0.6	2.5	-0.6	24.0	59.4	68.7	16.8	11.0	15.6	15.5	17.1
FTSE RAFI UK Low Volatility Index	-0.7	2.1	-0.7	23.2	63.1	74.9	17.7	11.8	15.4	15.4	16.8

* 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)	2021	2022	2023	2024	2025
FTSE RAFI UK Low Volatility Custom Screened Net Tax Index	14.8	-11.1	21.2	8.8	31.7
FTSE RAFI UK Low Volatility Index	15.1	-9.4	19.9	11.4	32.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI UK Low Volatility Custom Screened Net Tax Index	1.5	1.1	0.6	-	-11.4	-15.7	-30.6	-
FTSE RAFI UK Low Volatility Index	1.5	1.2	0.7	0.5	-11.0	-13.9	-29.5	-46.8

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 %
Vodafone Group	Telecommunications Service Providers	91,005	9.28
Tesco	Personal Care, Drug and Grocery Stores	79,473	8.10
BAE Systems	Aerospace and Defense	71,496	7.29
GSK	Pharmaceuticals and Biotechnology	69,987	7.14
Unilever	Personal Care, Drug and Grocery Stores	61,092	6.23
Reckitt Benckiser Group	Personal Care, Drug and Grocery Stores	58,663	5.98
Haleon	Pharmaceuticals and Biotechnology	58,247	5.94
Sainsbury (J)	Personal Care, Drug and Grocery Stores	46,215	4.71
Kingfisher	Retailers	29,690	3.03
Shell	Oil, Gas and Coal	22,696	2.31
Totals		588,563	60.02

ICB Industry Breakdown

		FTSE RAFI UK Low Volatility Custom Screened Net Tax			FTSE RAFI UK Low Volatility		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	4	22,429	2.29	4	22,429	2.13
15	Telecommunications	1	91,005	9.28	1	91,005	8.66
20	Health Care	7	139,216	14.20	7	139,216	13.25
30	Financials	39	99,601	10.16	39	99,601	9.48
35	Real Estate	7	23,742	2.42	7	23,742	2.26
40	Consumer Discretionary	14	106,382	10.85	14	106,382	10.12
45	Consumer Staples	9	266,995	27.23	10	337,077	32.08
50	Industrials	13	141,595	14.44	13	141,595	13.48
55	Basic Materials	4	29,254	2.98	4	29,254	2.78
60	Energy	3	24,925	2.54	3	24,925	2.37
65	Utilities	4	35,513	3.62	4	35,513	3.38
Totals		105	980,658	100.00	106	1,050,740	100.00

Index Characteristics

Attributes	FTSE RAFI UK Low Volatility Custom Screened Net Tax
Number of constituents	105
Net MCap (USDm)	980,658
Dividend Yield %	3.66
Constituent Sizes (Net MCap USDm)	
Average	9,340
Largest	91,005
Smallest	310
Median	2,470
Weight of Largest Constituent (%)	9.28
Top 10 Holdings (% Index MCap)	60.02

INFORMATION

Index Universe

FTSE RAFI UK Low Volatility Index

Index Launch

7 February 2022

Base Date

30 December 2016

Base Value

1000

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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