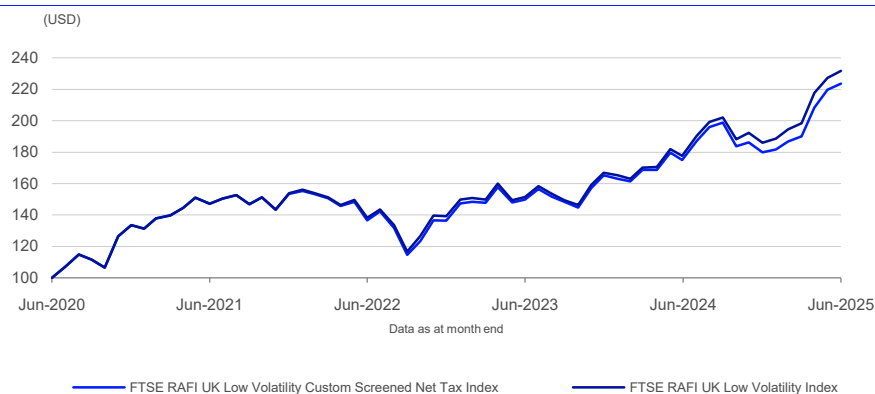


FTSE RAFI UK Low Volatility Custom Screened Net Tax Index

Data as at: 30 June 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 Low Volatility Custom Screened Net Tax Index | 17.7 | 24.3 | 24.3 | 27.8 | 63.8 | 123.6 | 17.9 | 17.5 | 15.7 | 18.2 | 18.3 |
| FTSE RAFI UK Low Volatility Index | 16.8 | 24.6 | 24.6 | 30.4 | 67.7 | 131.8 | 18.8 | 18.3 | 15.4 | 18.0 | 18.1 |

* 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 Low Volatility Custom Screened Net Tax Index | -3.2 | 14.8 | -11.1 | 21.2 | 8.8 |
| FTSE RAFI UK Low Volatility Index | -2.9 | 15.1 | -9.4 | 19.9 | 11.4 |

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 | 1.7 | 1.0 | 1.0 | - | -15.7 | -23.0 | -30.6 | - |
| FTSE RAFI UK Low Volatility Index | 1.9 | 1.1 | 1.0 | 0.4 | -13.9 | -22.0 | -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 % |
|-------------------------|--|-----------------|-------|
| BAE Systems | Aerospace and Defense | 70,386 | 8.92 |
| Tesco | Personal Care, Drug and Grocery Stores | 61,345 | 7.77 |
| Unilever | Personal Care, Drug and Grocery Stores | 54,186 | 6.87 |
| GSK | Pharmaceuticals and Biotechnology | 53,715 | 6.81 |
| Sainsbury (J) | Personal Care, Drug and Grocery Stores | 38,707 | 4.90 |
| BT Group | Telecommunications Service Providers | 37,097 | 4.70 |
| Vodafone Group | Telecommunications Service Providers | 31,341 | 3.97 |
| Kingfisher | Retailers | 30,769 | 3.90 |
| National Grid | Gas, Water and Multi-utilities | 30,381 | 3.85 |
| Reckitt Benckiser Group | Personal Care, Drug and Grocery Stores | 25,815 | 3.27 |
| Totals | | 433,743 | 54.96 |

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 | 6 | 18,886 | 2.39 | 6 | 18,886 | 2.21 |
| 15 | Telecommunications | 2 | 68,438 | 8.67 | 2 | 68,438 | 8.02 |
| 20 | Health Care | 6 | 89,912 | 11.39 | 6 | 89,912 | 10.54 |
| 30 | Financials | 34 | 81,447 | 10.32 | 34 | 81,447 | 9.54 |
| 35 | Real Estate | 8 | 29,073 | 3.68 | 8 | 29,073 | 3.41 |
| 40 | Consumer Discretionary | 16 | 104,390 | 13.23 | 16 | 104,390 | 12.23 |
| 45 | Consumer Staples | 9 | 195,984 | 24.83 | 10 | 260,088 | 30.48 |
| 50 | Industrials | 15 | 121,883 | 15.44 | 15 | 121,883 | 14.28 |
| 55 | Basic Materials | 5 | 16,255 | 2.06 | 5 | 16,255 | 1.90 |
| 60 | Energy | 3 | 4,555 | 0.58 | 3 | 4,555 | 0.53 |
| 65 | Utilities | 5 | 58,391 | 7.40 | 5 | 58,391 | 6.84 |
| Totals | | 109 | 789,214 | 100.00 | 110 | 853,318 | 100.00 |

Index Characteristics

| Attributes | FTSE RAFI UK Low Volatility Custom Screened Net Tax |
|-----------------------------------|---|
| Number of constituents | 109 |
| Net MCap (USDm) | 789,214 |
| Dividend Yield % | 3.62 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 7,240 |
| Largest | 70,386 |
| Smallest | 326 |
| Median | 2,180 |
| Weight of Largest Constituent (%) | 8.92 |
| Top 10 Holdings (% Index MCap) | 54.96 |

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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