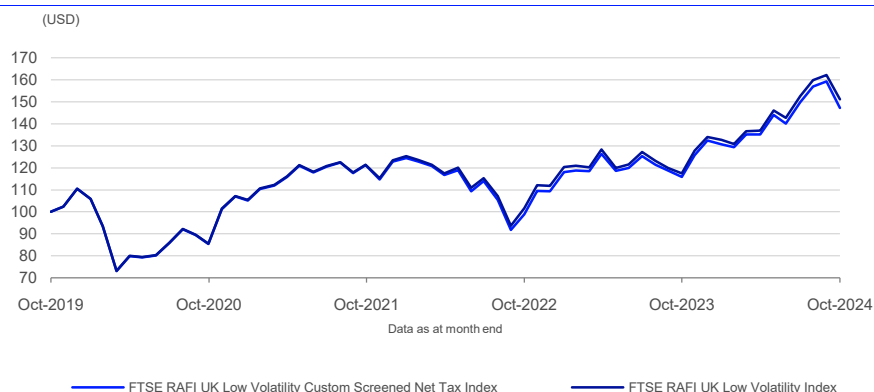


FTSE RAFI UK Low Volatility Custom Screened Net Tax Index

Data as at: 31 October 2024

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	-1.8	8.9	11.1	27.0	21.5	47.2	6.7	8.0	12.3	17.5	22.6
FTSE RAFI UK Low Volatility Index	-1.0	10.4	12.8	28.7	24.5	51.2	7.6	8.6	12.2	17.3	22.5

* 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)	2019	2020	2021	2022	2023
FTSE RAFI UK Low Volatility Custom Screened Net Tax Index	24.1	-3.2	14.8	-11.1	21.2
FTSE RAFI UK Low Volatility Index	24.4	-2.9	15.1	-9.4	19.9

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	2.1	0.4	0.4	-	-8.4	-30.6	-46.9	-
FTSE RAFI UK Low Volatility Index	2.3	0.5	0.4	0.3	-7.6	-29.5	-46.8	-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 %
Tesco	Personal Care, Drug and Grocery Stores	74,346	8.18
Unilever	Personal Care, Drug and Grocery Stores	74,230	8.16
BT Group	Telecommunications Service Providers	70,501	7.75
National Grid	Gas, Water and Multi-utilities	69,261	7.62
BAE Systems	Aerospace and Defense	61,607	6.78
GSK	Pharmaceuticals and Biotechnology	58,534	6.44
Sainsbury (J)	Personal Care, Drug and Grocery Stores	41,233	4.54
Kingfisher	Retailers	40,335	4.44
Bunzl	General Industrials	23,611	2.60
Pearson	Media	20,375	2.24
Totals		534,034	58.74

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	5	19,721	2.17	5	19,721	2.00
15	Telecommunications	1	70,501	7.75	1	70,501	7.14
20	Health Care	5	73,993	8.14	5	73,993	7.50
30	Financials	20	92,756	10.20	20	92,756	9.40
35	Real Estate	18	44,486	4.89	18	44,486	4.51
40	Consumer Discretionary	18	131,117	14.42	18	131,117	13.29
45	Consumer Staples	9	220,143	24.21	10	297,838	30.18
50	Industrials	16	129,107	14.20	16	129,107	13.08
55	Basic Materials	4	13,988	1.54	4	13,988	1.42
60	Energy	4	20,332	2.24	4	20,332	2.06
65	Utilities	4	92,996	10.23	4	92,996	9.42
Totals		104	909,141	100.00	105	986,836	100.00

Index Characteristics

Attributes	FTSE RAFI UK Low Volatility Custom Screened Net Tax
Number of constituents	104
Net MCap (USDm)	909,141
Dividend Yield %	4
Constituent Sizes (Net MCap USDm)	
Average	8,742
Largest	74,346
Smallest	154
Median	2,433
Weight of Largest Constituent (%)	8.18
Top 10 Holdings (% Index MCap)	58.74

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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