

# 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         |
| <b>Totals</b> |  | <b>534,034</b>  | <b>58.74</b> |

### 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          |
| <b>Totals</b> |                        | <b>104</b>  | <b>909,141</b>  | <b>100.00</b> | <b>105</b>                  | <b>986,836</b>  | <b>100.00</b> |

### 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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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659