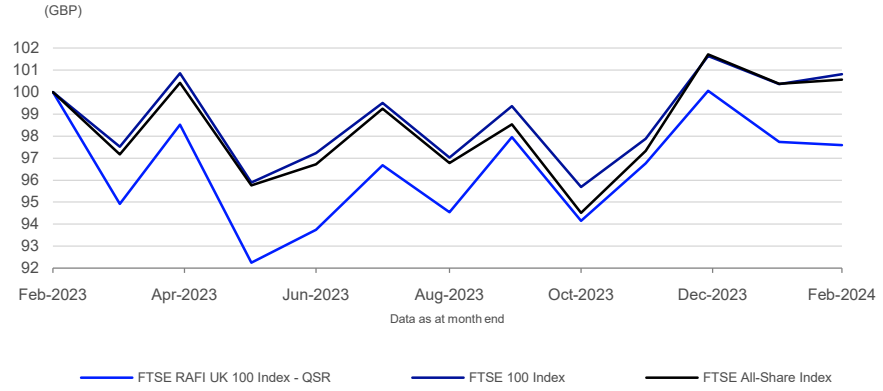
# FTSE RAFI™ UK 100 Index – QSR

Data as at: 29 February 2024

FTSE partners with Research Affiliates on the FTSE RAFI Index Series. Index constituents are weighted using a composite of fundamental factors, including total cash dividends, free cash flow, total sales and book equity value. Prices and market values are not determinants of the index weights. Consequently the indices are less prone to excessive concentration arising from market fads, which can result in over-exposure to individual companies, sectors or countries.

The FTSE RAFI UK 100 Index - QSR comprises the 100 companies with the largest RAFI fundamental scores selected from the constituents of the FTSE All-Share Index. The FTSE RAFI UK 100 Index - QSR will be capped on a quarterly basis at 10%. Weighting changes and constituent additions arising from the annual review will be implemented in four stages, using data as of the close of the last business day of February and the close of the first Friday of June, September and December.

## 1-Year Performance - Total Return




## Index Characteristics

| Attributes | FTSE RAFI UK 100 Index - QSR | FTSE 100 |
|---|---|---|
| Number of constituents | 100 | 100 |
| Dividend Yield % | 5.17 | 3.94 |
| Constituent (Wgt %) | | |
| Average | 1.00 | 1.00 |
| Largest | 9.84 | 8.49 |
| Median | 0.40 | 0.39 |
| Top 10 Holdings (Wgt %) | 49.05 | 47.51 |

## FEATURES

### Coverage

Top 100 eligible companies from the FTSE All-Share Index.

### Objective

The index is designed for use in the creation of a range of financial products, including index-linked funds, ETFs and over-the-counter (OTC) products.

### Capping

Stocks are capped at 10% if necessary on a quarterly basis (UCITS Compliance).

### Liquidity

Stocks are screened to ensure that the index is tradable.

### Transparency

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.

### Methodology

See www.ftserussell.com for a full explanation of the FTSE RAFI methodology.

## Top 10 Constituents - FTSE RAFI UK 100 Index - QSR

| Constituent | ICB Sector | FTSE RAFI UK 100 Index - QSR (Wgt %) | FTSE 100 (Wgt %) | Diff % |
|---|---|---|---|---|
| Shell | Oil, Gas and Coal | 9.84 | 8.49 | 1.35 |
| HSBC Hldgs | Banks | 7.67 | 6.26 | 1.41 |
| BP | Oil, Gas and Coal | 7.14 | 4.02 | 3.12 |
| British American Tobacco | Tobacco | 4.21 | 2.73 | 1.48 |
| Glencore | Industrial Metals and Mining | 3.83 | 2.42 | 1.41 |
| Rio Tinto | Industrial Metals and Mining | 3.49 | 2.89 | 0.60 |
| Unilever | Personal Care, Drug and Grocery Stores | 3.33 | 5.07 | -1.74 |
| Vodafone Group | Telecommunications Service Providers | 3.28 | 0.79 | 2.49 |
| GSK | Pharmaceuticals and Biotechnology | 3.14 | 3.50 | -0.36 |
| Barclays | Banks | 3.13 | 1.29 | 1.84 |
| **Totals** | | **49.06** | **37.46** | |

## ICB Supersector Breakdown

| | | FTSE RAFI UK 100 Index - QSR | | FTSE 100 | | |
|---|---|---|---|---|---|---|
| ICB Code | ICB Supersector | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| 1010 | Technology | 1 | 0.24 | 2 | 1.01 | -0.77 |
| 1510 | Telecommunications | 2 | 4.26 | 3 | 1.19 | 3.07 |
| 2010 | Health Care | 4 | 6.66 | 6 | 13.07 | -6.41 |
| 3010 | Banks | 7 | 16.50 | 5 | 10.55 | 5.95 |
| 3020 | Financial Services | 10 | 3.71 | 9 | 5.34 | -1.63 |
| 3030 | Insurance | 6 | 5.90 | 6 | 3.35 | 2.55 |
| 3510 | Real Estate | 3 | 0.89 | 4 | 1.19 | -0.31 |
| 4010 | Automobiles and Parts | 1 | 0.12 | - | - | 0.12 |
| 4020 | Consumer Products and Services | 7 | 3.15 | 6 | 3.15 | 0.00 |
| 4030 | Media | 5 | 2.42 | 4 | 4.76 | -2.34 |
| 4040 | Retailers | 3 | 1.07 | 6 | 1.45 | -0.38 |
| 4050 | Travel and Leisure | 7 | 1.90 | 5 | 3.22 | -1.32 |
| 4510 | Food, Beverage and Tobacco | 6 | 7.50 | 5 | 7.59 | -0.09 |
| 4520 | Personal Care, Drug and Grocery Stores | 5 | 7.50 | 6 | 8.60 | -1.10 |
| 5010 | Construction and Materials | 1 | 0.18 | - | - | 0.18 |
| 5020 | Industrial Goods and Services | 17 | 7.02 | 19 | 11.81 | -4.80 |
| 5510 | Basic Resources | 4 | 9.11 | 6 | 6.87 | 2.24 |
| 5520 | Chemicals | 2 | 0.49 | 1 | 0.35 | 0.14 |
| 6010 | Energy | 3 | 17.16 | 2 | 12.51 | 4.65 |
| 6510 | Utilities | 6 | 4.24 | 5 | 3.99 | 0.25 |
| **Totals** | | **100** | **100.00** | **100** | **100.00** | |

## INFORMATION

### Index Universe

FTSE All-Share Index

### Index Launch

18 March 2013

### Base Date

21 December 2012

### Base Value

5000

### Index Calculation

Real-time and end-of-day indices available

### End-of-Day Distribution

Via FTP and email

### Currency

GBP (real-time), EUR, USD, GBP, JPY, AUD and Local (end-of-day)

### Review Dates

Annually in March with implementation in March, June, September & December. The 10% capping level is reviewed quarterly in March, June, September and December



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