

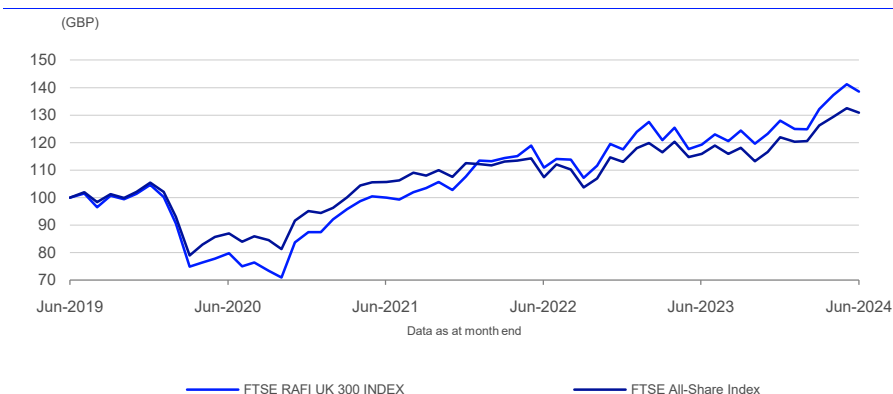
# FTSE RAFI™ UK 300 Index

Data as at: 28 June 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 300 Index comprises the 300 companies with the largest RAFI fundamental scores selected from the constituents of the FTSE All-Share Index.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE RAFI UK 300 INDEX	4.9	8.3	8.3	16.3	38.6	38.6	11.5	6.7	11.0	13.5	17.1
FTSE All-Share Index	3.7	7.4	7.4	13.0	23.9	30.9	7.4	5.5	10.2	11.7	14.4

\* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE RAFI UK 300 INDEX	-0.5	-6.1	27.9	13.3	-9.2	14.8	-16.4	23.1	9.1	8.9
FTSE All-Share Index	1.2	1	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI UK 300 INDEX	1.5	0.9	0.4	0.4	-5.4	-11.2	-38.0	-38.3
FTSE All-Share Index	1.3	0.7	0.4	0.5	-6.1	-11.1	-35.3	-35.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Coverage

Top 300 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.

### 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](http://www.ftserussell.com) for a full explanation of the FTSE RAFI methodology.

Top 10 Constituents - FTSE RAFI UK 300 Index

Constituent	ICB Sector	FTSE RAFI UK 300 (Wgt %)	FTSE All-Share (Wgt %)	Diff %
Shell	Oil, Gas and Coal	13.11	7.56	5.55
HSBC Hldgs	Banks	6.28	5.37	0.91
BP	Oil, Gas and Coal	5.89	3.35	2.54
Glencore	Industrial Metals and Mining	5.37	2.29	3.08
British American Tobacco	Tobacco	4.12	2.03	2.09
Barclays	Banks	3.31	1.31	2.00
Unilever	Personal Care, Drug and Grocery Stores	3.07	4.47	-1.40
Rio Tinto	Industrial Metals and Mining	3.06	2.32	0.74
Vodafone Group	Telecommunications Service Providers	2.96	0.64	2.32
Lloyds Banking Group	Banks	2.63	1.44	1.19
Totals		49.80	30.78	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE RAFI UK 300		FTSE All-Share		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	7	0.35	16	1.35	-1.00
1510	Telecommunications	6	4.24	6	1.21	3.02
2010	Health Care	8	5.45	10	11.95	-6.50
3010	Banks	10	15.46	12	9.97	5.49
3020	Financial Services	47	4.61	233	11.52	-6.90
3030	Insurance	10	4.02	12	3.01	1.01
3510	Real Estate	31	1.79	49	2.60	-0.81
4010	Automobiles and Parts	3	0.17	3	0.08	0.10
4020	Consumer Products and Services	13	2.57	17	3.06	-0.49
4030	Media	8	1.93	10	4.22	-2.29
4040	Retailers	17	1.71	21	1.61	0.10
4050	Travel and Leisure	16	1.25	24	1.86	-0.61
4510	Food, Beverage and Tobacco	12	7.17	16	6.13	1.04
4520	Personal Care, Drug and Grocery Stores	8	6.43	9	7.27	-0.84
5010	Construction and Materials	12	0.53	16	0.46	0.08
5020	Industrial Goods and Services	50	7.14	69	11.86	-4.73
5510	Basic Resources	10	11.52	14	6.57	4.94
5520	Chemicals	6	0.60	7	0.48	0.12
6010	Energy	12	19.55	15	11.20	8.35
6510	Utilities	8	3.52	8	3.59	-0.07
Totals		294	100.00	567	100.00	

Index Characteristics

Attributes	FTSE RAFI UK 300	FTSE All-Share
Number of constituents	294	567
Dividend Yield %	4.70	3.70
Constituent (Wgt %)		
Average	0.34	0.18
Largest	13.11	7.72
Median	0.06	0.03
Top 10 Holdings (Wgt %)	49.80	40.78

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

23 April 2012

Base Date

16 March 2012

Base Value

1000

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP, USD, EUR, JPY, AUD

Review Dates

Annually in March



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