

# FTSE RAFI™ UK 300 Index – QSR

Data as at: 28 March 2024

FTSE partners with Research Affiliates on the innovative 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.

## Index Characteristics

Attributes	FTSE RAFI UK 300 Index - QSR	FTSE All-Share
Number of constituents	321	566
Dividend Yield %	4.84	3.75
Constituent (Wgt %)		
Average	0.31	0.18
Largest	12.29	7.23
Median	0.06	0.03
Top 10 Holdings (Wgt %)	47.31	39.58

## Top 10 Constituents - FTSE RAFI UK 300 Index - QSR

Constituent	ICB Sector	FTSE RAFI UK 300 Index - QSR (Wgt %)	FTSE All-Share (Wgt %)	Diff %
Shell	Oil, Gas and Coal	12.29	7.23	5.06
BP	Oil, Gas and Coal	6.44	3.51	2.93
HSBC Hldgs	Banks	6.23	5.02	1.21
Glencore	Industrial Metals and Mining	4.20	2.24	1.96
British American Tobacco	Tobacco	3.79	2.05	1.74
Rio Tinto	Industrial Metals and Mining	3.01	2.32	0.69
Vodafone Group	Telecommunications Service Providers	2.93	0.65	2.28
Barclays	Banks	2.85	1.17	1.68
Unilever	Personal Care, Drug and Grocery Stores	2.84	4.18	-1.34
Lloyds Banking Group	Banks	2.74	1.39	1.35
<b>Totals</b>		<b>47.32</b>	<b>29.76</b>	

## 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

Freely available index rules are overseen by an independent committee of leading market professionals.

### Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

### 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.

ICB Supersector Breakdown

		FTSE RAFI UK 300 Index - QSR		FTSE All-Share		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	7	0.39	17	1.37	-0.98
1510	Telecommunications	6	3.94	6	1.12	2.82
2010	Health Care	9	5.81	11	11.43	-5.61
3010	Banks	11	14.41	12	9.23	5.18
3020	Financial Services	66	5.16	230	11.17	-6.02
3030	Insurance	11	5.19	12	3.24	1.95
3510	Real Estate	32	1.93	50	2.61	-0.68
4010	Automobiles and Parts	3	0.15	3	0.09	0.07
4020	Consumer Products and Services	13	2.94	17	3.30	-0.36
4030	Media	8	2.07	10	4.12	-2.05
4040	Retailers	17	1.62	20	1.62	0.00
4050	Travel and Leisure	18	2.06	26	3.38	-1.32
4510	Food, Beverage and Tobacco	12	6.92	15	6.45	0.46
4520	Personal Care, Drug and Grocery Stores	8	6.36	9	7.10	-0.74
5010	Construction and Materials	12	0.45	15	0.44	0.01
5020	Industrial Goods and Services	52	7.68	69	12.10	-4.42
5510	Basic Resources	10	9.45	14	6.18	3.27
5520	Chemicals	6	0.67	7	0.56	0.10
6010	Energy	12	19.19	15	11.01	8.18
6510	Utilities	8	3.62	8	3.49	0.13
Totals		321	100.00	566	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

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in March with implementation in March, June, September & December.

Index Rules and Vendor Codes

Available at [www.ftse.com/rafi](http://www.ftse.com/rafi)



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