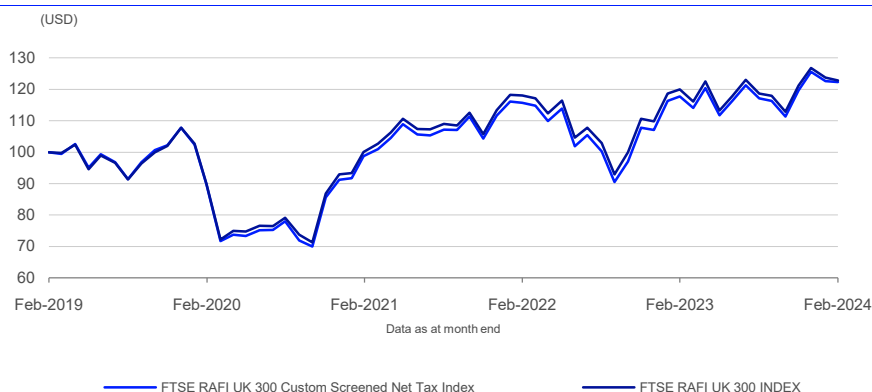


# FTSE RAFI UK 300 Custom Screened Net Tax Index

Data as at: 28 March 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 300 Custom Screened Net Tax Index	2.3	4.5	-2.6	3.9	23.9	22.3	7.4	4.1	14.3	18.9	22.4
FTSE RAFI UK 300 INDEX	1.3	3.5	-3.2	2.3	22.7	22.8	7.1	4.2	14.3	18.6	22.0

\* 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 300 Custom Screened Net Tax Index	19.1	-15.4	22.4	-4	17.2
FTSE RAFI UK 300 INDEX	19.4	-13.8	22	-3.1	15.4

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE RAFI UK 300 Custom Screened Net Tax Index	1.1	0.4	0.2	-	-9.0	-28.0	-46.3	-
FTSE RAFI UK 300 INDEX	1.0	0.4	0.2	0.2	-9.0	-27.3	-45.9	-47.3

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 %
Shell	Oil, Gas and Coal	352,187	13.95
BP	Oil, Gas and Coal	178,285	7.06
HSBC Hldgs	Banks	164,966	6.54
Vodafone Group	Telecommunications Service Providers	86,724	3.44
Rio Tinto	Industrial Metals and Mining	85,572	3.39
Barclays	Banks	84,225	3.34
Unilever	Personal Care, Drug and Grocery Stores	81,533	3.23
Lloyds Banking Group	Banks	72,103	2.86
AstraZeneca	Pharmaceuticals and Biotechnology	63,932	2.53
GSK	Pharmaceuticals and Biotechnology	60,800	2.41
Totals		1,230,327	48.74

ICB Industry Breakdown

		FTSE RAFI UK 300 Custom Screened Net Tax			FTSE RAFI UK 300		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	7	10,452	0.41	7	10,452	0.37
15	Telecommunications	6	116,473	4.61	6	116,473	4.12
20	Health Care	9	156,427	6.20	9	156,427	5.54
30	Financials	67	659,347	26.12	67	659,347	23.35
35	Real Estate	32	52,289	2.07	32	52,289	1.85
40	Consumer Discretionary	58	238,244	9.44	58	238,244	8.44
45	Consumer Staples	18	237,021	9.39	20	385,061	13.64
50	Industrials	63	226,392	8.97	64	227,461	8.06
55	Basic Materials	15	177,633	7.04	16	328,036	11.62
60	Energy	12	544,608	21.57	12	544,608	19.29
65	Utilities	8	105,406	4.18	8	105,406	3.73
Totals		295	2,524,291	100.00	299	2,823,802	100.00

Index Characteristics

Attributes	FTSE RAFI UK 300 Custom Screened Net Tax
Number of constituents	295
Net MCap (USDm)	2,524,291
Dividend Yield %	4.47
Constituent Sizes (Net MCap USDm)	
Average	8,557
Largest	352,187
Smallest	212
Median	1,834
Weight of Largest Constituent (%)	13.95
Top 10 Holdings (% Index MCap)	48.74

INFORMATION

Index Universe

FTSE RAFI UK 300 Index

Index Launch

7 February 2022

Base Date

30 December 2016

Base Value

999.88

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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