



FTSE RAFI UK 300 Custom Screened Index

24 November 2024

Indicative Index Weight Data as at Closing on 22 November 2024

Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market
3i Group	0.88	UNITED KINGDOM	Diversified Energy Company	0.03	UNITED KINGDOM	Intertek Group	0.18	UNITED KINGDOM
4imprint Group	0.02	UNITED KINGDOM	Dominos Pizza Group	0.03	UNITED KINGDOM	Investec	0.14	UNITED KINGDOM
Abdn	0.25	UNITED KINGDOM	Dowlais Group	0.11	UNITED KINGDOM	IP Group	0.02	UNITED KINGDOM
Admiral Group	0.22	UNITED KINGDOM	Dr Martens PLC	0.02	UNITED KINGDOM	Ithaca Energy	0.01	UNITED KINGDOM
Airtel Africa	0.09	UNITED KINGDOM	Drax Group	0.23	UNITED KINGDOM	ITV	0.2	UNITED KINGDOM
Alliance Witan	0.08	UNITED KINGDOM	Dunelm Group	0.04	UNITED KINGDOM	JD Sports Fashion	0.1	UNITED KINGDOM
Anglo American	2.66	UNITED KINGDOM	Easyjet	0.13	UNITED KINGDOM	Johnson Matthey	0.33	UNITED KINGDOM
Antofagasta	0.19	UNITED KINGDOM	Elementis	0.03	UNITED KINGDOM	JPMorgan Japanese Inv. Trust	0.04	UNITED KINGDOM
AO World	0.02	UNITED KINGDOM	Empiric Student Property	0.02	UNITED KINGDOM	Jupiter Fund Management	0.04	UNITED KINGDOM
Ashmore Group	0.03	UNITED KINGDOM	Endeavour Mining	0.12	UNITED KINGDOM	Just Group	0.13	UNITED KINGDOM
Ashtead Group	0.58	UNITED KINGDOM	Energear	0.02	UNITED KINGDOM	Keller Group	0.07	UNITED KINGDOM
ASOS	0.06	UNITED KINGDOM	EnQuest	0.04	UNITED KINGDOM	Kier Group	0.08	UNITED KINGDOM
Associated British Foods	0.3	UNITED KINGDOM	Entain	0.17	UNITED KINGDOM	Kingfisher	0.67	UNITED KINGDOM
Assura	0.05	UNITED KINGDOM	Essentra	0.04	UNITED KINGDOM	Lancashire Holdings	0.04	UNITED KINGDOM
Aston Martin Lagonda Global Holdings	0.01	UNITED KINGDOM	Evoke	0.01	UNITED KINGDOM	Land Securities Group	0.21	UNITED KINGDOM
AstraZeneca	2.43	UNITED KINGDOM	Experian	0.42	UNITED KINGDOM	Legal & General Group	1.1	UNITED KINGDOM
Auto Trader Group	0.06	UNITED KINGDOM	FDM Group Holdings	0.01	UNITED KINGDOM	Liontrust Asset Management	0.01	UNITED KINGDOM
Aviva	1.23	UNITED KINGDOM	Ferrexpo	0.05	UNITED KINGDOM	Lloyds Banking Group	2.94	UNITED KINGDOM
B&M European Value Retail	0.15	UNITED KINGDOM	FirstGroup	0.12	UNITED KINGDOM	London Stock Exchange Group	0.94	UNITED KINGDOM
Babcock International Group	0.09	UNITED KINGDOM	Foresight Environmental Infrastructure	0.01	UNITED KINGDOM	LondonMetric Property	0.11	UNITED KINGDOM
BAE Systems	1.08	UNITED KINGDOM	Forterra	0.02	UNITED KINGDOM	M&G plc	0.57	UNITED KINGDOM
Baillie Gifford US Growth Trust	0.03	UNITED KINGDOM	Frasers Group	0.05	UNITED KINGDOM	Man Group	0.11	UNITED KINGDOM
Balfour Beatty	0.22	UNITED KINGDOM	Fresnillo	0.07	UNITED KINGDOM	Marks & Spencer Group	0.52	UNITED KINGDOM
Bank of Georgia Group	0.06	UNITED KINGDOM	Future	0.05	UNITED KINGDOM	Marshalls	0.04	UNITED KINGDOM
Bankers Investment Trust	0.03	UNITED KINGDOM	Galliford Try Holdings	0.02	UNITED KINGDOM	Marstons	0.03	UNITED KINGDOM
Barclays	4.58	UNITED KINGDOM	Games Workshop Group	0.07	UNITED KINGDOM	Mears Group	0.03	UNITED KINGDOM
Barratt Redrow	0.41	UNITED KINGDOM	Genuit Group	0.03	UNITED KINGDOM	Melrose Industries	0.19	UNITED KINGDOM
Beazley	0.17	UNITED KINGDOM	Genus	0.03	UNITED KINGDOM	Mid Wynd Inter Inv Trust	0.04	UNITED KINGDOM
Bellway	0.18	UNITED KINGDOM	Grafton Group	0.11	UNITED KINGDOM	Mitchells & Butlers	0.04	UNITED KINGDOM
Berkeley Group Holdings	0.17	UNITED KINGDOM	Grainger	0.05	UNITED KINGDOM	MITIE Group	0.07	UNITED KINGDOM
Big Yellow Group	0.07	UNITED KINGDOM	Great Portland Estates	0.04	UNITED KINGDOM	Mobico Group	0.08	UNITED KINGDOM
Bodycote	0.05	UNITED KINGDOM	Greencoat UK Wind	0.07	UNITED KINGDOM	Molten Ventures	0.05	UNITED KINGDOM
BP	5.47	UNITED KINGDOM	Greencore Group	0.09	UNITED KINGDOM	Mondi	0.39	UNITED KINGDOM
Breedon Group	0.06	UNITED KINGDOM	Greggs	0.06	UNITED KINGDOM	MONY Group Plc	0.03	UNITED KINGDOM
British Land Co	0.18	UNITED KINGDOM	GSK	1.85	UNITED KINGDOM	Morgan Advanced Materials	0.04	UNITED KINGDOM
Britvic	0.11	UNITED KINGDOM	Haleon	0.77	UNITED KINGDOM	Morgan Sindall Group	0.08	UNITED KINGDOM
BT Group	1.3	UNITED KINGDOM	Halfords Group	0.04	UNITED KINGDOM	National Grid	2.05	UNITED KINGDOM
Bunzl	0.36	UNITED KINGDOM	Halma	0.13	UNITED KINGDOM	Natwest Group	2.01	UNITED KINGDOM
Burberry Group	0.13	UNITED KINGDOM	Hammerson	0.06	UNITED KINGDOM	NCC Group	0.02	UNITED KINGDOM
C&C Group	0.03	UNITED KINGDOM	Harbour Energy	0.13	UNITED KINGDOM	NewRiver REIT	0.02	UNITED KINGDOM
Capita	0.04	UNITED KINGDOM	Hargreaves Lansdown	0.11	UNITED KINGDOM	Next	0.26	UNITED KINGDOM
Capricorn Energy	0.03	UNITED KINGDOM	Hays	0.13	UNITED KINGDOM	NextEnergy Solar Fund	0.02	UNITED KINGDOM
Card Factory	0.02	UNITED KINGDOM	Helios Towers	0.02	UNITED KINGDOM	Ninety One	0.02	UNITED KINGDOM
Carnival	0.06	UNITED KINGDOM	Henderson Smaller Cos Inv Tst	0.03	UNITED KINGDOM	Ocado Group	0.04	UNITED KINGDOM
Centrica	0.44	UNITED KINGDOM	HICL Infrastructure	0.09	UNITED KINGDOM	Octopus Renewables Infrastructure Trust	0.02	UNITED KINGDOM
Chemring Group	0.02	UNITED KINGDOM	Hikma Pharmaceuticals	0.1	UNITED KINGDOM	OSB Group	0.11	UNITED KINGDOM
Chrysalis Investments	0.03	UNITED KINGDOM	Hill & Smith	0.04	UNITED KINGDOM	Oxford Instruments	0.02	UNITED KINGDOM
City of London Investment Trust	0.02	UNITED KINGDOM	Hilton Food Group	0.04	UNITED KINGDOM	Pagegroup	0.05	UNITED KINGDOM
Clarkson	0.02	UNITED KINGDOM	Hiscox	0.11	UNITED KINGDOM	Paragon Banking Group	0.08	UNITED KINGDOM
Close Brothers Group	0.07	UNITED KINGDOM	Hochschild Mining	0.07	UNITED KINGDOM	PayPoint	0.03	UNITED KINGDOM
CLS Holdings	0.01	UNITED KINGDOM	Howden Joinery Group	0.11	UNITED KINGDOM	Pearson	0.33	UNITED KINGDOM
Coats Group	0.07	UNITED KINGDOM	HSBC Hldgs	7.48	UNITED KINGDOM	Pennon Group	0.09	UNITED KINGDOM
Coca-Cola HBC AG	0.19	UNITED KINGDOM	Hunting	0.03	UNITED KINGDOM	Pershing Square Holdings	0.15	UNITED KINGDOM
Compass Group	0.99	UNITED KINGDOM	Ibstock	0.03	UNITED KINGDOM	Persimmon	0.4	UNITED KINGDOM
Computacenter	0.06	UNITED KINGDOM	ICG Enterprise Trust	0.03	UNITED KINGDOM	Petershill Partners	0.03	UNITED KINGDOM
ConvaTec Group	0.08	UNITED KINGDOM	IG Group Holdings	0.18	UNITED KINGDOM	Petrofac	0.02	UNITED KINGDOM
Cranswick	0.09	UNITED KINGDOM	IMI	0.1	UNITED KINGDOM	Pets At Home Group	0.07	UNITED KINGDOM
Crest Nicholson Holdings	0.04	UNITED KINGDOM	Inchcape	0.22	UNITED KINGDOM	Phoenix Group Holdings	0.27	UNITED KINGDOM
Croda International	0.12	UNITED KINGDOM	Informa	0.27	UNITED KINGDOM	Picton Property Income	0.02	UNITED KINGDOM
Currys	0.08	UNITED KINGDOM	Integratin Holdings	0.02	UNITED KINGDOM	Pinewood Technologies Group	0.03	UNITED KINGDOM
DCC	0.41	UNITED KINGDOM	InterContinental Hotels Group	0.18	UNITED KINGDOM	Playtech	0.12	UNITED KINGDOM
Derwent London	0.12	UNITED KINGDOM	Intermediate Capital Group	0.15	UNITED KINGDOM	Plus500	0.11	UNITED KINGDOM
Diageo	1.05	UNITED KINGDOM	International Consolidated Airlines Group	0.59	UNITED KINGDOM	Premier Foods	0.07	UNITED KINGDOM
Diploma	0.06	UNITED KINGDOM	International Distribution Services	0.34	UNITED KINGDOM	Primary Health Prop.	0.05	UNITED KINGDOM
Direct Line Insurance Group	0.25	UNITED KINGDOM	International Workplace Group	0.08	UNITED KINGDOM	PRS REIT (The)	0.02	UNITED KINGDOM
Discoverie Group	0.02	UNITED KINGDOM				Prudential	0.82	UNITED KINGDOM

Constituent	Index weight (%)	Country/Market
PZ Cussons	0.01	UNITED KINGDOM
Qinetiq Group	0.07	UNITED KINGDOM
Quilter	0.15	UNITED KINGDOM
Rathbones Group	0.03	UNITED KINGDOM
Reach	0.02	UNITED KINGDOM
Reckitt Benckiser Group	0.8	UNITED KINGDOM
Regional REIT	0.01	UNITED KINGDOM
RELX	0.81	UNITED KINGDOM
Renewables Infrastructure Group	0.02	UNITED KINGDOM
Renewi	0.04	UNITED KINGDOM
Renishaw	0.02	UNITED KINGDOM
Rentokil Initial	0.21	UNITED KINGDOM
RHI Magnesita	0.04	UNITED KINGDOM
Rightmove	0.04	UNITED KINGDOM
Rio Tinto	3.27	UNITED KINGDOM
RIT Capital Partners	0.14	UNITED KINGDOM
Rolls-Royce Holdings	0.48	UNITED KINGDOM
Rotork	0.06	UNITED KINGDOM
RS Group	0.1	UNITED KINGDOM
Safestore Holdings	0.05	UNITED KINGDOM
Saga	0.02	UNITED KINGDOM
Sage Group	0.18	UNITED KINGDOM
Sainsbury (J)	0.63	UNITED KINGDOM
Savills	0.07	UNITED KINGDOM
Schroders	0.12	UNITED KINGDOM
Scottish American Investment	0.02	UNITED KINGDOM
SDCL Energy Efficiency Income Trust	0.03	UNITED KINGDOM
Segro	0.27	UNITED KINGDOM
Senior	0.03	UNITED KINGDOM

Constituent	Index weight (%)	Country/Market
Serco Group	0.09	UNITED KINGDOM
Severn Trent	0.21	UNITED KINGDOM
Shaftesbury Capital	0.03	UNITED KINGDOM
Shell	13.53	UNITED KINGDOM
Sirius Real Estate	0.04	UNITED KINGDOM
Smith & Nephew	0.27	UNITED KINGDOM
Smith (DS)	0.54	UNITED KINGDOM
Smiths Group	0.19	UNITED KINGDOM
Smithson Investment Trust	0.09	UNITED KINGDOM
Softcat	0.03	UNITED KINGDOM
Spectris	0.06	UNITED KINGDOM
Spirax Group	0.07	UNITED KINGDOM
Spire Healthcare Group	0.03	UNITED KINGDOM
Spirent Communications	0.04	UNITED KINGDOM
SSE	0.9	UNITED KINGDOM
SSP Group	0.06	UNITED KINGDOM
St. James's Place	0.31	UNITED KINGDOM
Standard Chartered	1.88	UNITED KINGDOM
SThree	0.03	UNITED KINGDOM
Supermarket Income REIT	0.03	UNITED KINGDOM
Synthomer	0.05	UNITED KINGDOM
Target Healthcare REIT	0.02	UNITED KINGDOM
Tate & Lyle	0.15	UNITED KINGDOM
Taylor Wimpey	0.3	UNITED KINGDOM
TBC Bank Group	0.06	UNITED KINGDOM
Telecom Plus	0.05	UNITED KINGDOM
Tesco Plc	2.23	UNITED KINGDOM
TI Fluid Systems	0.04	UNITED KINGDOM
TP ICAP Group	0.18	UNITED KINGDOM
Travis Perkins	0.18	UNITED KINGDOM

Constituent	Index weight (%)	Country/Market
Tritax Big Box REIT	0.1	UNITED KINGDOM
Tritax EuroBox GBP	0.03	UNITED KINGDOM
Tullow Oil	0.03	UNITED KINGDOM
Unilever	3.73	UNITED KINGDOM
Unite Group	0.07	UNITED KINGDOM
United Utilities Group	0.28	UNITED KINGDOM
Urban Logistics REIT	0.02	UNITED KINGDOM
Vanquis Banking Group	0.01	UNITED KINGDOM
Vesuvius	0.06	UNITED KINGDOM
Victrex	0.03	UNITED KINGDOM
Vinacapital Vietnam Opportunity Fund	0.02	UNITED KINGDOM
Vistry Group	0.09	UNITED KINGDOM
Vodafone Group	3.34	UNITED KINGDOM
Volusion Group	0.02	UNITED KINGDOM
Warehouse REIT	0.02	UNITED KINGDOM
Watches of Switzerland Group Ltd	0.05	UNITED KINGDOM
Weir Group	0.14	UNITED KINGDOM
Wetherspoon(J D)	0.02	UNITED KINGDOM
WH Smith	0.04	UNITED KINGDOM
Whitbread	0.15	UNITED KINGDOM
Wicks Group PLC	0.03	UNITED KINGDOM
Wizz Air Holdings	0.03	UNITED KINGDOM
Wood Group (John)	0.06	UNITED KINGDOM
Workspace Group	0.05	UNITED KINGDOM
WPP	0.58	UNITED KINGDOM
ZIGUP	0.08	UNITED KINGDOM

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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