



# FTSE RAFI UK Low Volatility Custom Screened Index

22 November 2024

Indicative Index Weight Data as at Closing on 21 November 2024

Constituent	Index weight (%)	Country/Market
AO World	0.15	UNITED KINGDOM
Assura	0.25	UNITED KINGDOM
B&M European Value Retail	0.73	UNITED KINGDOM
BAE Systems	6.51	UNITED KINGDOM
Balfour Beatty	1.16	UNITED KINGDOM
Bellway	1.2	UNITED KINGDOM
Berkeley Group Holdings	1.04	UNITED KINGDOM
Big Yellow Group	0.35	UNITED KINGDOM
Britvic	0.63	UNITED KINGDOM
BT Group	7.19	UNITED KINGDOM
Bunzl	2.02	UNITED KINGDOM
Capricorn Energy	0.2	UNITED KINGDOM
Card Factory	0.13	UNITED KINGDOM
Centamin	0.7	UNITED KINGDOM
Chemring Group	0.15	UNITED KINGDOM
Chesnara	0.07	UNITED KINGDOM
Chrysalis Investments	0.26	UNITED KINGDOM
Clarkson	0.04	UNITED KINGDOM
Computacenter	0.4	UNITED KINGDOM
ConvaTec Group	0.48	UNITED KINGDOM
Cranswick	0.53	UNITED KINGDOM
Derwent London	0.47	UNITED KINGDOM
DFS Furniture	0.1	UNITED KINGDOM
Direct Line Insurance Group	1.46	UNITED KINGDOM
Discoverie Group	0.03	UNITED KINGDOM
Diversified Energy Company	0.06	UNITED KINGDOM
Dunelm Group	0.22	UNITED KINGDOM
Empiric Student Property	0.12	UNITED KINGDOM
Essentra	0.22	UNITED KINGDOM
Evoke	0.07	UNITED KINGDOM
FDM Group Holdings	0.03	UNITED KINGDOM
Frasers Group	0.25	UNITED KINGDOM
Fresnillo	0.34	UNITED KINGDOM
Galliford Try Holdings	0.05	UNITED KINGDOM
Genus	0.05	UNITED KINGDOM
Grainger	0.21	UNITED KINGDOM

Constituent	Index weight (%)	Country/Market
Great Portland Estates	0.16	UNITED KINGDOM
GSK	6.15	UNITED KINGDOM
Halfords Group	0.22	UNITED KINGDOM
Hikma Pharmaceuticals	0.54	UNITED KINGDOM
Hilton Food Group	0.29	UNITED KINGDOM
Howden Joinery Group	0.65	UNITED KINGDOM
HSBC Hldgs	6.21	UNITED KINGDOM
Hunting	0.17	UNITED KINGDOM
ICG Enterprise Trust	0.06	UNITED KINGDOM
IG Group Holdings	1.03	UNITED KINGDOM
Inchcape	0.75	UNITED KINGDOM
International Distribution Services	1.74	UNITED KINGDOM
IP Group	0.1	UNITED KINGDOM
JPMorgan Japanese Inv. Trust	0.19	UNITED KINGDOM
Kenmare Resources	0.04	UNITED KINGDOM
Kingfisher	3.56	UNITED KINGDOM
LondonMetric Property	0.25	UNITED KINGDOM
Man Group	0.6	UNITED KINGDOM
Mears Group	0.05	UNITED KINGDOM
Mid Wynd Inter Inv Trust	0.15	UNITED KINGDOM
Molten Ventures	0.24	UNITED KINGDOM
MONY Group Plc	0.17	UNITED KINGDOM
National Grid	6.87	UNITED KINGDOM
NCC Group	0.04	UNITED KINGDOM
Octopus Renewables Infrastructure Trust	0.04	UNITED KINGDOM
PayPoint	0.15	UNITED KINGDOM
Pearson	2.04	UNITED KINGDOM
Pennon Group	0.56	UNITED KINGDOM
Pets At Home Group	0.33	UNITED KINGDOM
Phoenix Group Holdings	1.49	UNITED KINGDOM
Picton Property Income	0.05	UNITED KINGDOM
Pinewood Technologies Group	0.05	UNITED KINGDOM
Plus500	0.72	UNITED KINGDOM
Premier Foods	0.38	UNITED KINGDOM
Primary Health Prop.	0.27	UNITED KINGDOM

Constituent	Index weight (%)	Country/Market
PZ Cussons	0.03	UNITED KINGDOM
Qinetiq Group	0.41	UNITED KINGDOM
Quilter	0.84	UNITED KINGDOM
Reach	0.13	UNITED KINGDOM
Renewi	0.13	UNITED KINGDOM
RIT Capital Partners	0.75	UNITED KINGDOM
Sabre Insurance Group	0.06	UNITED KINGDOM
Sage Group	1.07	UNITED KINGDOM
Sainsbury (J)	3.3	UNITED KINGDOM
SDCL Energy Efficiency Income Trust	0.05	UNITED KINGDOM
Segro	1.72	UNITED KINGDOM
Serco Group	0.53	UNITED KINGDOM
Shell	5.49	UNITED KINGDOM
Sirius Real Estate	0.14	UNITED KINGDOM
Softcat	0.18	UNITED KINGDOM
Speedy Hire	0.04	UNITED KINGDOM
Spire Healthcare Group	0.16	UNITED KINGDOM
SThree	0.16	UNITED KINGDOM
Supermarket Income REIT	0.06	UNITED KINGDOM
Target Healthcare REIT	0.04	UNITED KINGDOM
Tate & Lyle	0.85	UNITED KINGDOM
TBC Bank Group	0.31	UNITED KINGDOM
Temple Bar Inv Tst	0.11	UNITED KINGDOM
Tesco	8.78	UNITED KINGDOM
Tritax Big Box REIT	0.51	UNITED KINGDOM
Tritax EuroBox GBP	0.17	UNITED KINGDOM
Unilever	7.86	UNITED KINGDOM
United Utilities Group	1.63	UNITED KINGDOM
Urban Logistics REIT	0.1	UNITED KINGDOM
Victrex	0.12	UNITED KINGDOM
Warehouse REIT	0.03	UNITED KINGDOM
Wickes Group	0.07	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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email [info@ftserussell.com](mailto:info@ftserussell.com);  
or call your regional Client Services Team office:

**Europe, Middle East & Africa**  
London: + 44 (0) 20 7866 1810

**Americas**  
New York: +1 877 503 6437

**Asia Pacific**  
Hong Kong: + 852 2164 3333  
Tokyo: + 81 (3) 6441 1430