



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	Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market
AO World	0.15	UNITED KINGDOM	Great Portland Estates	0.16	UNITED KINGDOM	PZ Cussons	0.03	UNITED KINGDOM
Assura	0.25	UNITED KINGDOM	GSK	6.15	UNITED KINGDOM	Qinetiq Group	0.41	UNITED KINGDOM
B&M European Value Retail	0.73	UNITED KINGDOM	Halfords Group	0.22	UNITED KINGDOM	Quilter	0.84	UNITED KINGDOM
BAE Systems	6.51	UNITED KINGDOM	Hikma Pharmaceuticals	0.54	UNITED KINGDOM	Reach	0.13	UNITED KINGDOM
Balfour Beatty	1.16	UNITED KINGDOM	Hilton Food Group	0.29	UNITED KINGDOM	Renewi	0.13	UNITED KINGDOM
Bellway	1.2	UNITED KINGDOM	Howden Joinery Group	0.65	UNITED KINGDOM	RIT Capital Partners	0.75	UNITED KINGDOM
Berkeley Group Holdings	1.04	UNITED KINGDOM	HSBC Hldgs	6.21	UNITED KINGDOM	Sabre Insurance Group	0.06	UNITED KINGDOM
Big Yellow Group	0.35	UNITED KINGDOM	Hunting	0.17	UNITED KINGDOM	Sage Group	1.07	UNITED KINGDOM
Britvic	0.63	UNITED KINGDOM	ICG Enterprise Trust	0.06	UNITED KINGDOM	Sainsbury (J)	3.3	UNITED KINGDOM
BT Group	7.19	UNITED KINGDOM	IG Group Holdings	1.03	UNITED KINGDOM	SDCL Energy Efficiency Income Trust	0.05	UNITED KINGDOM
Bunzl	2.02	UNITED KINGDOM	Inchcape	0.75	UNITED KINGDOM	Segro	1.72	UNITED KINGDOM
Capricorn Energy	0.2	UNITED KINGDOM	International Distribution Services	1.74	UNITED KINGDOM	Serco Group	0.53	UNITED KINGDOM
Card Factory	0.13	UNITED KINGDOM	IP Group	0.1	UNITED KINGDOM	Shell	5.49	UNITED KINGDOM
Centamin	0.7	UNITED KINGDOM	JPMorgan Japanese Inv. Trust	0.19	UNITED KINGDOM	Sirius Real Estate	0.14	UNITED KINGDOM
Chemring Group	0.15	UNITED KINGDOM	Kenmare Resources	0.04	UNITED KINGDOM	Softcat	0.18	UNITED KINGDOM
Chesnara	0.07	UNITED KINGDOM	Kingfisher	3.56	UNITED KINGDOM	Speedy Hire	0.04	UNITED KINGDOM
Chrysalis Investments	0.26	UNITED KINGDOM	LondonMetric Property	0.25	UNITED KINGDOM	Spire Healthcare Group	0.16	UNITED KINGDOM
Clarkson	0.04	UNITED KINGDOM	Man Group	0.6	UNITED KINGDOM	SThree	0.16	UNITED KINGDOM
Computacenter	0.4	UNITED KINGDOM	Mears Group	0.05	UNITED KINGDOM	Supermarket Income REIT	0.06	UNITED KINGDOM
ConvaTec Group	0.48	UNITED KINGDOM	Mid Wynd Inter Inv Trust	0.15	UNITED KINGDOM	Target Healthcare REIT	0.04	UNITED KINGDOM
Cranswick	0.53	UNITED KINGDOM	Molten Ventures	0.24	UNITED KINGDOM	Tate & Lyle	0.85	UNITED KINGDOM
Derwent London	0.47	UNITED KINGDOM	MONY Group Plc	0.17	UNITED KINGDOM	TBC Bank Group	0.31	UNITED KINGDOM
DFS Furniture	0.1	UNITED KINGDOM	National Grid	6.87	UNITED KINGDOM	Temple Bar Inv Tst	0.11	UNITED KINGDOM
Direct Line Insurance Group	1.46	UNITED KINGDOM	NCC Group	0.04	UNITED KINGDOM	Tesco	8.78	UNITED KINGDOM
Discovery Group	0.03	UNITED KINGDOM	Octopus Renewables Infrastructure Trust	0.04	UNITED KINGDOM	Tritax Big Box REIT	0.51	UNITED KINGDOM
Diversified Energy Company	0.06	UNITED KINGDOM	PayPoint	0.15	UNITED KINGDOM	Tritax EuroBox GBP	0.17	UNITED KINGDOM
Dunelm Group	0.22	UNITED KINGDOM	Pearson	2.04	UNITED KINGDOM	Unilever	7.86	UNITED KINGDOM
Empiric Student Property	0.12	UNITED KINGDOM	Pennon Group	0.56	UNITED KINGDOM	United Utilities Group	1.63	UNITED KINGDOM
Essentra	0.22	UNITED KINGDOM	Pets At Home Group	0.33	UNITED KINGDOM	Urban Logistics REIT	0.1	UNITED KINGDOM
Evoke	0.07	UNITED KINGDOM	Phoenix Group Holdings	1.49	UNITED KINGDOM	Victrex	0.12	UNITED KINGDOM
FDM Group Holdings	0.03	UNITED KINGDOM	Picton Property Income	0.05	UNITED KINGDOM	Warehouse REIT	0.03	UNITED KINGDOM
Frasers Group	0.25	UNITED KINGDOM	Pinewood Technologies Group	0.05	UNITED KINGDOM	Wickes Group	0.07	UNITED KINGDOM
Fresnillo	0.34	UNITED KINGDOM	Plus500	0.72	UNITED KINGDOM			
Galliford Try Holdings	0.05	UNITED KINGDOM	Premier Foods	0.38	UNITED KINGDOM			
Genus	0.05	UNITED KINGDOM	Primary Health Prop.	0.27	UNITED KINGDOM			
Grainger	0.21	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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