

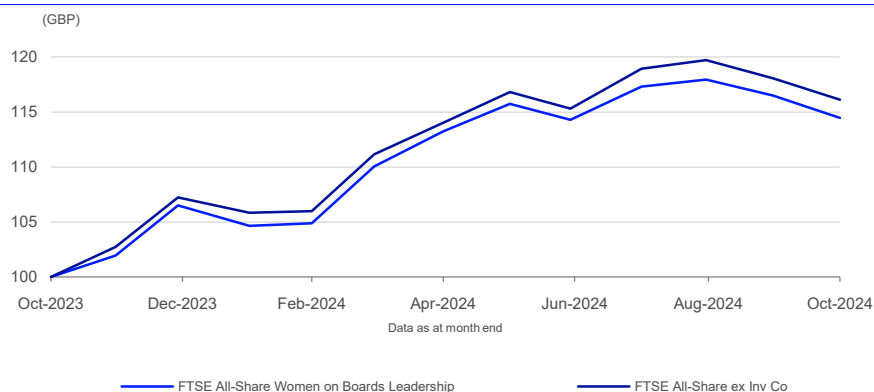
FTSE All-Share Women on Boards Leadership Index

Data as at: 31 October 2024

The FTSE All-Share Women on Boards Leadership Index is designed to integrate leadership in gender diversity into a broad market benchmark. This index increases exposure to companies based on the strength of their diversity leadership at the board level and how well they manage wider impacts on society. This is achieved by the use of a tilt (or stock weight adjustment) to integrate gender diversity and social impact.

The FTSE All-Share Women on Boards Leadership Index can be used to assist in the integration of gender diversity and social considerations into a diversified investment strategy. This index also provides a strong basis for corporate engagement by highlighting those companies that demonstrate leadership in these two areas. Thus, the FTSE All-Share Women on Boards Leadership Index contributes to the gender diversity movement to promote awareness and improve inclusive environments at all levels.

1-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-Share Women on Boards Leadership	-2.4	1.1	7.5	14.5	22.8	31.1	7.1	5.6	10.1	11.5	13.9
FTSE All-Share ex Inv Co	-2.4	1.8	8.3	16.1	21.9	32.1	6.8	5.7	9.7	11.8	14.5

* 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 % (GBP)	2019	2020	2021	2022	2023
FTSE All-Share Women on Boards Leadership	17.8	-12.1	20.5	4.3	5.5
FTSE All-Share ex Inv Co	19.0	-11.4	18.7	1.6	8.1

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, available 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.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share Women on Boards Leadership	1.4	0.6	0.4	-	-5.1	-9.9	-33.6	-
FTSE All-Share ex Inv Co	1.6	0.6	0.4	0.5	-4.4	-10.9	-35.5	-35.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	226,177	10.62
AstraZeneca	Pharmaceuticals and Biotechnology	191,112	8.97
Shell	Oil Gas and Coal	138,558	6.50
Unilever	Personal Care Drug and Grocery Stores	117,723	5.53
Diageo	Beverages	105,046	4.93
GSK	Pharmaceuticals and Biotechnology	77,501	3.64
RELX	Media	76,174	3.58
Lloyds Banking Group	Banks	59,777	2.81
BP	Oil Gas and Coal	53,474	2.51
Glencore	Industrial Metals and Mining	51,304	2.41
Totals		1,096,848	51.49

ICB Supersector Breakdown

		FTSE All-Share Women on Boards Leadership			FTSE All-Share ex Inv Co		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	6	23,792	1.12	15	27,582	1.24
1510	Telecommunications	3	37,211	1.75	6	28,549	1.29
2010	Health Care	9	293,005	13.75	10	266,684	12.04
3010	Banks	8	359,208	16.86	11	250,330	11.30
3020	Financial Services	18	117,420	5.51	42	132,819	5.99
3030	Insurance	4	48,585	2.28	12	68,057	3.07
3510	Real Estate	15	35,592	1.67	49	62,177	2.81
4010	Automobiles and Parts	-	-	-	3	1,554	0.07
4020	Consumer Products and Services	10	43,800	2.06	16	78,651	3.55
4030	Media	6	112,955	5.30	10	99,851	4.51
4040	Retailers	10	26,523	1.25	21	40,150	1.81
4050	Travel and Leisure	9	47,850	2.25	24	48,397	2.18
4510	Food Beverage and Tobacco	7	123,980	5.82	16	153,189	6.91
4520	Personal Care Drug and Grocery Stores	7	183,726	8.62	9	190,850	8.61
5010	Construction and Materials	3	2,302	0.11	15	12,604	0.57
5020	Industrial Goods and Services	41	220,514	10.35	67	273,579	12.35
5510	Basic Resources	7	152,577	7.16	14	148,615	6.71
5520	Chemicals	4	14,385	0.68	7	10,524	0.48
6010	Energy	5	194,163	9.11	15	230,310	10.40
6510	Utilities	7	92,743	4.35	8	91,095	4.11
Totals		179	2,130,330	100.00	370	2,215,567	100.00

INFORMATION

Index Universe

FTSE All-Share[®] ex Investment Trust Index

Index Launch

1 February 2018

Base Date

17 June 2016

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

GBP, EUR, USD, JPY and Local

Review Dates

Annually in June

Index Characteristics

Attributes	FTSE All-Share Women on Boards Leadership	FTSE All-Share ex Inv Co
Number of constituents	179	370
Dividend Yield %	3.82	3.72
Constituent (Wgt %)		
Average	0.56	0.27
Largest	10.62	7.46
Median	0.14	0.05
Top 10 Holdings (Wgt %)	51.50	41.56

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