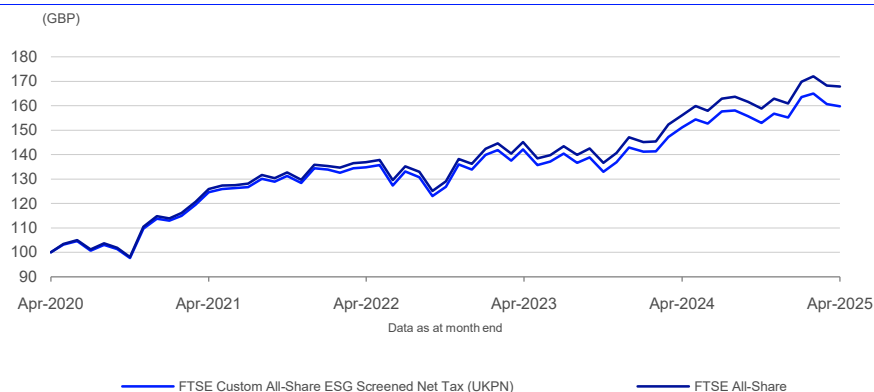


# FTSE Custom All-Share ESG Screened Net Tax (UKPN) Index

Data as at: 30 April 2025

The FTSE Custom ESG Screened Index Series is designed to represent the performance of FTSE Russell indices that exclude companies based on ESG screens. FTSE Russell excludes companies from the underlying eligible universe that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, oil sands and coal extraction. The FTSE Custom All-Share ESG Screened Net Tax (UKPN) Index measures the performance of investable securities in the large and mid cap value segment of the market.

## 5-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 Custom All-Share ESG Screened Net Tax (UKPN)	-2.4	4.4	3.0	5.7	18.5	59.8	5.8	9.8	12.9	13.9	11.2
FTSE All-Share	-1.2	5.6	4.2	7.5	22.6	67.9	7.0	10.9	12.8	13.7	11.2

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Custom All-Share ESG Screened Net Tax (UKPN)	2.3	15.7	13.0	-9.8	19.3	-10.3	18.2	-0.4	6.7	8.5
FTSE All-Share	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9	9.5

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom All-Share ESG Screened Net Tax (UKPN)	0.4	0.4	0.9	0.4	-13.2	-13.2	-13.2	-35.0
FTSE All-Share	0.6	0.5	1.0	0.5	-12.8	-12.8	-12.8	-35.3

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 liquidity screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	160,674	7.36
HSBC Hldgs	Banks	148,531	6.81
Shell	Oil Gas and Coal	148,437	6.80
Unilever	Personal Care Drug and Grocery Stores	115,978	5.32
RELX	Software and Computer Services	75,996	3.48
GSK	Pharmaceuticals and Biotechnology	59,301	2.72
London Stock Exchange Group	Finance and Credit Services	57,744	2.65
BP	Oil Gas and Coal	56,440	2.59
National Grid	Gas Water and Multi-utilities	52,890	2.42
Rio Tinto	Industrial Metals and Mining	47,519	2.18
Totals		923,508	42.33

ICB Industry Breakdown

		FTSE Custom All-Share ESG Screened Net Tax (UKPN)		FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	18	4.97	18	4.48	0.49
15	Telecommunications	5	1.36	5	1.23	0.14
20	Health Care	11	12.52	11	11.27	1.24
30	Financials	243	30.24	245	27.25	2.99
35	Real Estate	45	2.74	45	2.46	0.27
40	Consumer Discretionary	72	8.84	72	7.96	0.88
45	Consumer Staples	24	12.63	27	15.09	-2.46
50	Industrials	79	8.06	82	12.25	-4.19
55	Basic Materials	21	4.42	22	5.20	-0.79
60	Energy	15	9.58	15	8.63	0.95
65	Utilities	9	4.63	9	4.17	0.46
Totals		542	100.00	551	100.00	

Index Characteristics

Attributes	FTSE Custom All-Share ESG Screened Net Tax (UKPN)	FTSE All-Share
Number of constituents	542	551
Dividend Yield %	3.59	3.60
Constituent (Wgt %)		
Average	0.18	0.18
Largest	7.36	6.63
Median	0.03	0.03
Top 10 Holdings (Wgt %)	42.33	39.28

INFORMATION

Index Universe

FTSE All-Share

Index Launch

2 June 2021

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP

Review Dates

Quarterly

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