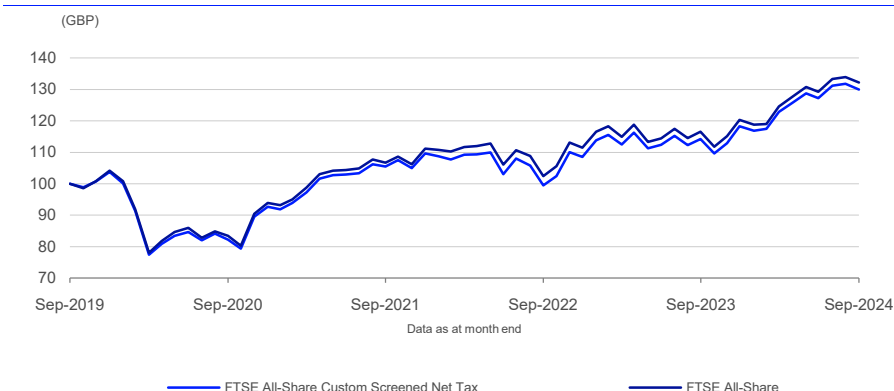


# FTSE All-Share Custom Screened Net Tax Index

Data as at: 30 September 2024

The FTSE Scottish Widows Custom Screened Indexes measure the performance of sub-indexes of the FTSE UK Series, FTSE Global Equity Series and FTSE RAFI Series after excluding the companies involved in Thermal Coal, Oil Sands, Tobacco and Controversial Weapons, and based on Controversial Conduct.

## 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 All-Share Custom Screened Net Tax	2.1	5.8	9.8	13.7	23.2	29.9	7.2	5.4	10.0	11.9	14.4
FTSE All-Share	2.3	6.1	9.9	13.4	23.9	32.2	7.4	5.7	10.0	11.7	14.3

\* 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 Custom Screened Net Tax	18.7	-10.7	18.4	-1.1	9.0
FTSE All-Share	19.2	-9.8	18.3	0.3	7.9

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share Custom Screened Net Tax	1.4	0.7	0.4	-	-5.0	-12.1	-35.3	-
FTSE All-Share	1.3	0.7	0.4	0.5	-4.9	-11.1	-35.3	-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 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.

### 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	173,554	7.63
Shell	Oil Gas and Coal	152,589	6.71
HSBC Hldgs	Banks	123,904	5.45
Unilever	Personal Care Drug and Grocery Stores	119,210	5.24
RELX	Media	65,569	2.88
BP	Oil Gas and Coal	64,568	2.84
GSK	Pharmaceuticals and Biotechnology	60,620	2.66
Diageo	Beverages	57,838	2.54
Rio Tinto	Industrial Metals and Mining	56,623	2.49
London Stock Exchange Group	Finance and Credit Services	50,765	2.23
Totals		925,241	40.67

ICB Industry Breakdown

		FTSE All-Share Custom Screened Net Tax			FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	15	30,983	1.36	16	31,203	1.30
15	Telecommunications	6	30,160	1.33	6	30,160	1.26
20	Health Care	10	280,855	12.34	10	280,855	11.70
30	Financials	250	592,298	26.03	253	592,771	24.69
35	Real Estate	49	66,915	2.94	49	66,915	2.79
40	Consumer Discretionary	75	270,676	11.90	75	270,676	11.27
45	Consumer Staples	23	278,654	12.25	25	351,597	14.64
50	Industrials	81	291,299	12.80	82	291,487	12.14
55	Basic Materials	20	114,758	5.04	21	166,722	6.94
60	Energy	15	223,031	9.80	15	223,031	9.29
65	Utilities	8	95,605	4.20	8	95,605	3.98
Totals		552	2,275,233	100.00	560	2,401,021	100.00

Index Characteristics

Attributes	FTSE All-Share Custom Screened Net Tax
Number of constituents	552
Net MCap (GBPm)	2,275,233
Dividend Yield %	3.48
Constituent Sizes (Net MCap GBPm)	
Average	4,122
Largest	173,554
Smallest	38
Median	675
Weight of Largest Constituent (%)	7.63
Top 10 Holdings (% Index MCap)	40.67

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

985.81

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD and CAD

Review Dates

Quarterly in March, June, September, December

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