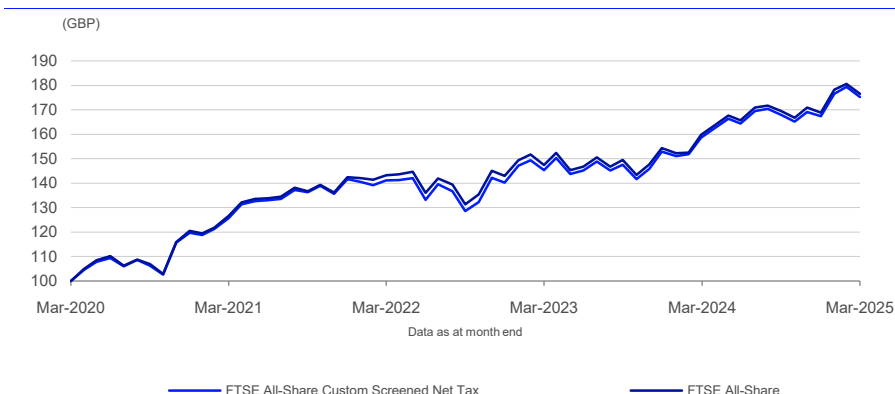


# FTSE All-Share Custom Screened Net Tax Index

Data as at: 31 March 2025

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 | 4.7      | 4.4 | 4.7 | 10.4 | 24.1 | 75.2 | 7.5          | 11.9 | 9.6            | 11.5 | 11.3 |
| FTSE All-Share                         | 4.5      | 4.1 | 4.5 | 10.5 | 23.3 | 76.5 | 7.2          | 12.0 | 9.5            | 11.3 | 11.3 |

\* 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)                          | 2020  | 2021 | 2022 | 2023 | 2024 |
|--|-------|------|------|------|------|
| FTSE All-Share Custom Screened Net Tax | -10.7 | 18.4 | -1.1 | 9.0  | 9.5  |
| FTSE All-Share                         | -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 All-Share Custom Screened Net Tax | 1.1               | 0.7 | 1.1 | -    | -4.5         | -11.9 | -12.1 | -     |
| FTSE All-Share                         | 1.1               | 0.7 | 1.1 | 0.5  | -4.5         | -11.1 | -11.2 | -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 % |
|-----------------------------|---------------------------------------|-----------------|-------|
| Shell                       | Oil Gas and Coal                      | 171,823         | 7.41  |
| AstraZeneca                 | Pharmaceuticals and Biotechnology     | 168,552         | 7.27  |
| HSBC Hldgs                  | Banks                                 | 156,011         | 6.73  |
| Unilever                    | Personal Care Drug and Grocery Stores | 112,347         | 4.85  |
| RELX                        | Software and Computer Services        | 72,371          | 3.12  |
| BP                          | Oil Gas and Coal                      | 70,264          | 3.03  |
| Rolls-Royce Holdings        | Aerospace and Defense                 | 63,689          | 2.75  |
| GSK                         | Pharmaceuticals and Biotechnology     | 58,441          | 2.52  |
| London Stock Exchange Group | Finance and Credit Services           | 56,925          | 2.46  |
| National Grid               | Gas Water and Multi-utilities         | 49,300          | 2.13  |
| Totals                      |                                       | 979,722         | 42.27 |

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             | 18                                     | 102,720         | 4.43   | 18             | 102,720         | 4.21   |
| 15       | Telecommunications     | 5                                      | 29,143          | 1.26   | 5              | 29,143          | 1.19   |
| 20       | Health Care            | 11                                     | 281,533         | 12.15  | 11             | 281,533         | 11.54  |
| 30       | Financials             | 243                                    | 659,004         | 28.43  | 245            | 659,334         | 27.03  |
| 35       | Real Estate            | 45                                     | 57,215          | 2.47   | 45             | 57,215          | 2.35   |
| 40       | Consumer Discretionary | 73                                     | 187,542         | 8.09   | 73             | 187,542         | 7.69   |
| 45       | Consumer Staples       | 24                                     | 267,185         | 11.53  | 27             | 354,097         | 14.52  |
| 50       | Industrials            | 82                                     | 293,768         | 12.67  | 82             | 293,768         | 12.04  |
| 55       | Basic Materials        | 21                                     | 98,963          | 4.27   | 22             | 133,018         | 5.45   |
| 60       | Energy                 | 15                                     | 246,891         | 10.65  | 15             | 246,891         | 10.12  |
| 65       | Utilities              | 9                                      | 93,825          | 4.05   | 9              | 93,825          | 3.85   |
| Totals   |                        | 546                                    | 2,317,789       | 100.00 | 552            | 2,439,087       | 100.00 |

Index Characteristics

| Attributes                        | FTSE All-Share Custom Screened Net Tax |
|-----------------------------------|--|
| Number of constituents            | 546                                    |
| Net MCap (GBPm)                   | 2,317,789                              |
| Dividend Yield %                  | 3.40                                   |
| Constituent Sizes (Net MCap GBPm) |  |
| Average                           | 4,245                                  |
| Largest                           | 171,823                                |
| Smallest                          | 22                                     |
| Median                            | 607                                    |
| Weight of Largest Constituent (%) | 7.41                                   |
| Top 10 Holdings (% Index MCap)    | 42.27                                  |

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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