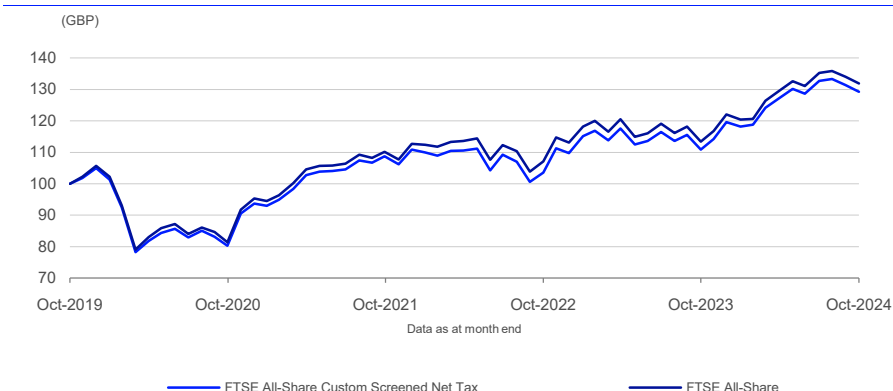


# FTSE All-Share Custom Screened Net Tax Index

Data as at: 31 October 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	-2.6	1.6	8.0	16.6	18.9	29.2	5.9	5.3	9.6	11.8	14.4
FTSE All-Share	-2.5	1.8	8.1	16.3	19.7	31.9	6.2	5.7	9.6	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	1.7	0.5	0.4	-	-4.5	-12.1	-35.3	-
FTSE All-Share	1.7	0.5	0.4	0.5	-4.5	-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	165,376	7.40
Shell	Oil Gas and Coal	162,248	7.26
HSBC Hldgs	Banks	131,773	5.90
Unilever	Personal Care Drug and Grocery Stores	116,525	5.22
RELX	Media	66,522	2.98
BP	Oil Gas and Coal	62,087	2.78
GSK	Pharmaceuticals and Biotechnology	55,663	2.49
Rio Tinto	Industrial Metals and Mining	53,599	2.40
Diageo	Beverages	53,306	2.39
London Stock Exchange Group	Finance and Credit Services	52,231	2.34
Totals		919,330	41.15

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	14	27,382	1.23	15	27,582	1.17
15	Telecommunications	6	28,549	1.28	6	28,549	1.21
20	Health Care	10	266,684	11.94	10	266,684	11.31
30	Financials	248	593,292	26.56	251	593,769	25.18
35	Real Estate	49	62,177	2.78	49	62,177	2.64
40	Consumer Discretionary	74	268,603	12.02	74	268,603	11.39
45	Consumer Staples	23	270,276	12.10	25	344,039	14.59
50	Industrials	81	285,995	12.80	82	286,183	12.14
55	Basic Materials	20	109,775	4.91	21	159,139	6.75
60	Energy	15	230,310	10.31	15	230,310	9.77
65	Utilities	8	91,095	4.08	8	91,095	3.86
Totals		548	2,234,138	100.00	556	2,358,129	100.00

Index Characteristics

Attributes	FTSE All-Share Custom Screened Net Tax
Number of constituents	548
Net MCap (GBPm)	2,234,138
Dividend Yield %	3.55
Constituent Sizes (Net MCap GBPm)	
Average	4,077
Largest	165,376
Smallest	38
Median	651
Weight of Largest Constituent (%)	7.40
Top 10 Holdings (% Index MCap)	41.15

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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email info@ftserussell.com; or  
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659