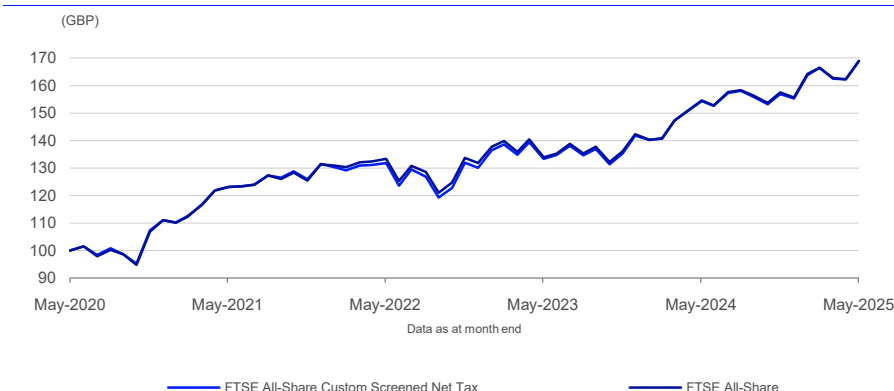


FTSE All-Share Custom Screened Net Tax Index

Data as at: 30 May 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	1.5	7.7	8.8	9.4	28.2	68.9	8.6	11.1	12.9	13.9	11.3
FTSE All-Share	1.5	7.3	8.6	9.4	26.8	69.0	8.2	11.1	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)	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	0.8	0.6	1.0	-	-13.0	-13.0	-13.0	-
FTSE All-Share	0.8	0.6	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 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	160,554	6.75
HSBC Hldgs	Banks	155,886	6.55
Shell	Oil Gas and Coal	148,984	6.26
Unilever	Personal Care Drug and Grocery Stores	114,711	4.82
RELX	Software and Computer Services	74,632	3.14
Rolls-Royce Holdings	Aerospace and Defense	73,655	3.09
GSK	Pharmaceuticals and Biotechnology	60,240	2.53
BP	Oil Gas and Coal	57,962	2.44
BAE Systems	Aerospace and Defense	57,707	2.42
London Stock Exchange Group	Finance and Credit Services	56,006	2.35
Totals		960,337	40.35

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	107,047	4.50	18	107,047	4.27
15	Telecommunications	5	31,050	1.30	5	31,050	1.24
20	Health Care	11	278,389	11.70	11	278,389	11.12
30	Financials	242	691,912	29.07	244	692,225	27.64
35	Real Estate	44	60,953	2.56	44	60,953	2.43
40	Consumer Discretionary	72	203,235	8.54	72	203,235	8.12
45	Consumer Staples	24	275,997	11.60	27	365,472	14.59
50	Industrials	81	319,605	13.43	81	319,605	12.76
55	Basic Materials	21	100,380	4.22	22	134,812	5.38
60	Energy	15	211,396	8.88	15	211,396	8.44
65	Utilities	9	100,218	4.21	9	100,218	4.00
Totals		542	2,380,182	100.00	548	2,504,402	100.00

Index Characteristics

Attributes	FTSE All-Share Custom Screened Net Tax
Number of constituents	542
Net MCap (GBPm)	2,380,182
Dividend Yield %	3.37
Constituent Sizes (Net MCap GBPm)	
Average	4,391
Largest	160,554
Smallest	17
Median	651
Weight of Largest Constituent (%)	6.75
Top 10 Holdings (% Index MCap)	40.35

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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