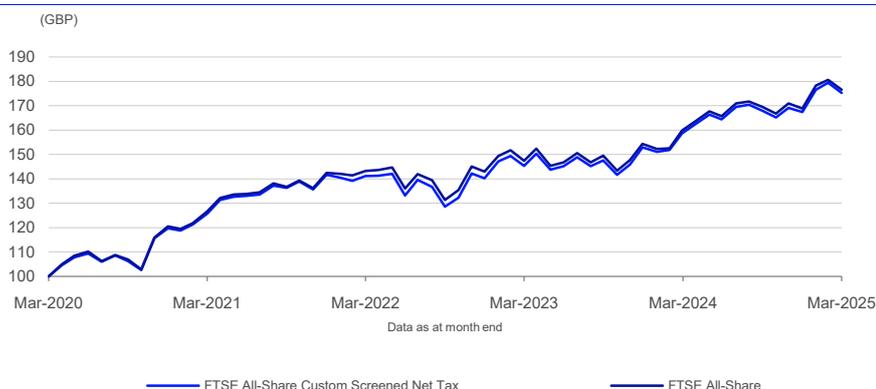


FTSE All-Share Custom Screened Net Tax Index

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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