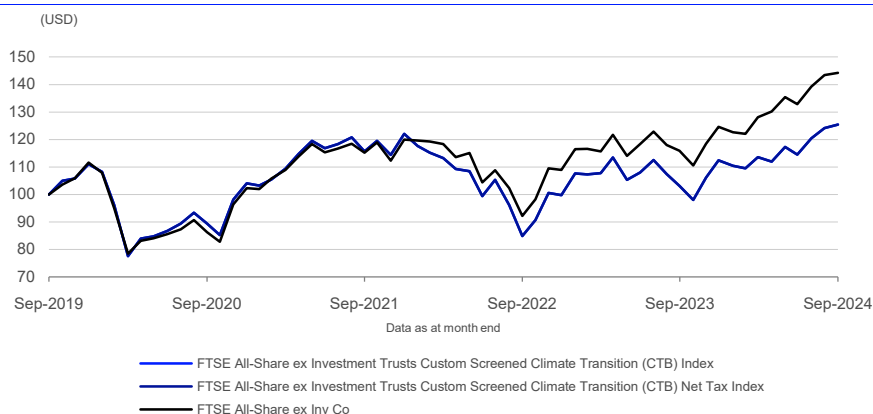


# FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index

Data as at: 30 September 2024

The FTSE Custom Scottish Widows EU Climate Benchmarks Indexes are designed to reflect the performance of a set of climate portfolios that support investors seeking to integrate climate risks and opportunities into their investment strategy. The indexes exclude companies involved in Thermal Coal, Oil Sands, Tobacco, Controversial Weapons, Controversial Conduct, as well as other activities that meet the exclusion criteria of the Paris-aligned Benchmarks and Climate Transition Benchmarks. The indexes combine data and analysis from FTSE Russell and the Transition Pathway Initiative (TPI) and align with the minimum standards of the EU Paris-aligned Benchmarks and Climate Transition Benchmarks.

## 5-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index	9.5	10.4	11.6	21.7	8.4	25.4	2.7	4.6	13.9	18.0	20.8
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	9.5	10.4	11.6	21.7	8.4	25.4	2.7	4.6	13.9	18.0	20.8
FTSE All-Share ex Inv Co	8.6	12.6	15.8	24.4	25.2	44.2	7.8	7.6	13.1	17.6	19.7

\* 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 % (USD)	2019	2020	2021	2022	2023
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index	23.6	-6.3	17.3	-18.3	12.7
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	23.6	-6.3	17.3	-18.3	12.7
FTSE All-Share ex Inv Co	22.9	-8.3	17.3	-9.2	14.4

## 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index	1.5	0.2	0.2	-	-6.1	-33.5	-43.9	-
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	1.5	0.2	0.2	-	-6.1	-33.5	-43.9	-
FTSE All-Share ex Inv Co	1.9	0.5	0.4	0.3	-5.7	-27.6	-43.4	-43.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table  
Drawdown - based on daily data

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
National Grid	Gas Water and Multi-utilities	116,137	5.15
Unilever	Personal Care Drug and Grocery Stores	110,406	4.90
BP	Oil Gas and Coal	107,153	4.75
BAE Systems	Aerospace and Defense	106,743	4.73
GSK	Pharmaceuticals and Biotechnology	103,177	4.58
AstraZeneca	Pharmaceuticals and Biotechnology	100,560	4.46
London Stock Exchange Group	Finance and Credit Services	94,193	4.18
Diageo	Beverages	64,453	2.86
RELX	Media	64,046	2.84
Lloyds Banking Group	Banks	53,633	2.38
Totals		920,500	40.83

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	15	30,972	1.37
15	Telecommunications	6	62,277	2.76
20	Health Care	10	256,452	11.37
30	Financials	56	429,688	19.06
35	Real Estate	43	121,996	5.41
40	Consumer Discretionary	66	324,923	14.41
45	Consumer Staples	20	256,916	11.39
50	Industrials	71	399,750	17.73
55	Basic Materials	15	46,972	2.08
60	Energy	8	113,423	5.03
65	Utilities	8	211,309	9.37
Totals		318	2,254,678	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %
UK	318	2,254,678	100.00
Totals	318	2,254,678	100.00

INFORMATION

Index Universe

FTSE All-Share ex Investment Trusts Index

Index Launch

10 February 2023

Base Date

15 September 2017

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP

Currency

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

Review Dates

Annully in September

Index Characteristics

Attributes	FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index
Number of constituents	318
Net MCap (GBPm)	2,254,678
Dividend Yield %	3.43
Constituent Sizes (Net MCap GBPm)	
Average	7,090
Largest	116,137
Smallest	113
Median	1,180
Weight of Largest Constituent (%)	5.15
Top 10 Holdings (% Index MCap)	40.83

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info@ftserussell.com

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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