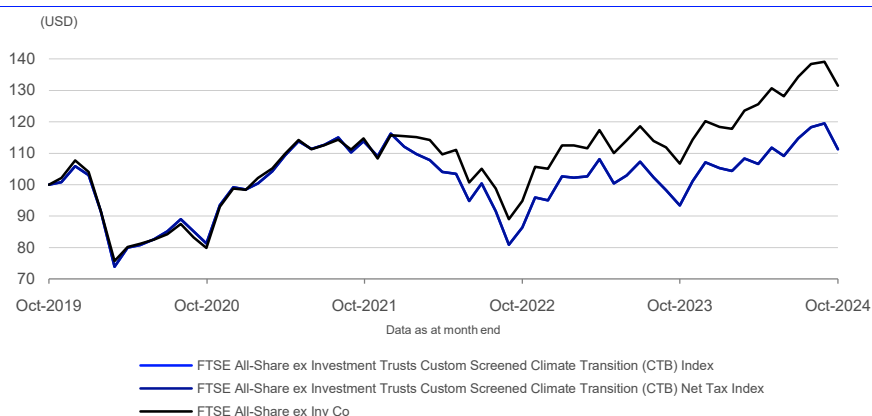


# FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index

Data as at: 31 October 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         | -3.0     | 4.4 | 3.9 | 19.2 | -2.2 | 11.3 | -0.7         | 2.2 | 13.5           | 17.9 | 21.0 |
| FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index | -3.0     | 4.4 | 3.9 | 19.2 | -2.2 | 11.3 | -0.7         | 2.2 | 13.5           | 17.9 | 21.0 |
| FTSE All-Share ex Inv Co   | -2.1     | 4.7 | 9.4 | 23.3 | 14.6 | 31.5 | 4.7          | 5.6 | 12.6           | 17.5 | 19.9 |

\* 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         | 1.4               | 0.0 | 0.1 | -    | -7.9         | -33.5 | -43.9 | -     |
| FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index | 1.4               | 0.0 | 0.1 | -    | -7.9         | -33.5 | -43.9 | -     |
| FTSE All-Share ex Inv Co   | 1.8               | 0.3 | 0.3 | 0.2  | -6.7         | -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         | 110,071         | 5.05  |
| Unilever                    | Personal Care Drug and Grocery Stores | 107,919         | 4.95  |
| BAE Systems                 | Aerospace and Defense                 | 107,821         | 4.95  |
| BP                          | Oil Gas and Coal                      | 103,036         | 4.73  |
| London Stock Exchange Group | Finance and Credit Services           | 96,912          | 4.45  |
| AstraZeneca                 | Pharmaceuticals and Biotechnology     | 95,821          | 4.40  |
| GSK                         | Pharmaceuticals and Biotechnology     | 94,740          | 4.35  |
| RELX                        | Media                                 | 64,977          | 2.98  |
| Diageo                      | Beverages                             | 59,402          | 2.73  |
| Barclays                    | Banks                                 | 56,528          | 2.59  |
| Totals                      |                                       | 897,227         | 41.18 |

ICB Industry Breakdown

| ICB Code | ICB Industry           | No. of Cons | Net MCap (GBPm) | Wgt %  |
|----------|------------------------|-------------|-----------------|--------|
| 10       | Technology             | 14          | 27,362          | 1.26   |
| 15       | Telecommunications     | 6           | 58,815          | 2.70   |
| 20       | Health Care            | 10          | 239,325         | 10.98  |
| 30       | Financials             | 56          | 426,534         | 19.57  |
| 35       | Real Estate            | 43          | 112,617         | 5.17   |
| 40       | Consumer Discretionary | 65          | 319,304         | 14.65  |
| 45       | Consumer Staples       | 20          | 248,541         | 11.41  |
| 50       | Industrials            | 71          | 392,703         | 18.02  |
| 55       | Basic Materials        | 15          | 44,411          | 2.04   |
| 60       | Energy                 | 8           | 108,422         | 4.98   |
| 65       | Utilities              | 8           | 201,021         | 9.23   |
| Totals   |                        | 316         | 2,179,056       | 100.00 |

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (GBPm) | Wgt %  |
|----------------|-------------|-----------------|--------|
| UK             | 316         | 2,179,056       | 100.00 |
| Totals         | 316         | 2,179,056       | 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            | 316  |
| Net MCap (GBPm)                   | 2,179,056  |
| Dividend Yield %                  | 3.55   |
| Constituent Sizes (Net MCap GBPm) |  |
| Average                           | 6,896  |
| Largest                           | 110,071  |
| Smallest                          | 99   |
| Median                            | 1,097  |
| Weight of Largest Constituent (%) | 5.05   |
| Top 10 Holdings (% Index MCap)    | 41.18  |

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