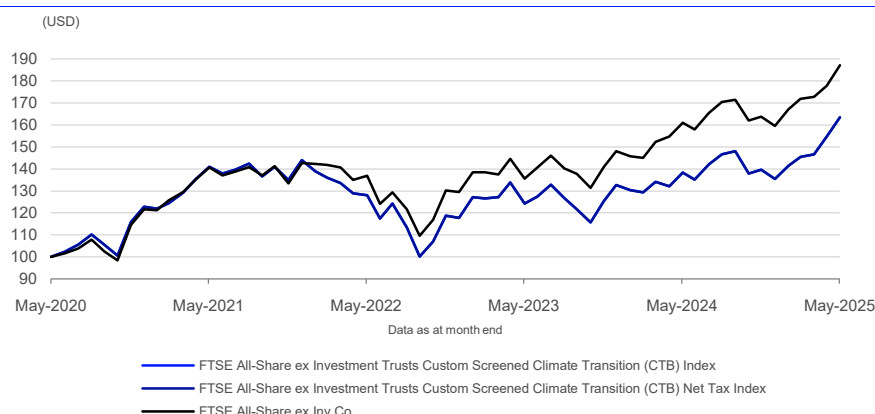


FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index

Data as at: 30 May 2025

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	12.4	17.1	20.7	18.1	27.6	63.5	8.5	10.3	17.1	19.8	17.6
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	12.4	17.1	20.7	18.1	27.6	63.5	8.5	10.3	17.1	19.8	17.6
FTSE All-Share ex Inv Co	8.9	14.2	17.2	16.2	36.7	87.1	11.0	13.3	16.6	19.4	16.5

* 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)	2020	2021	2022	2023	2024
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Index	-6.3	17.3	-18.3	12.7	2.2
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	-6.3	17.3	-18.3	12.7	2.2
FTSE All-Share ex Inv Co	-8.3	17.3	-9.2	14.4	7.8

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	1.1	0.5	0.6	-	-13.4	-24.4	-33.5	-
FTSE All-Share ex Investment Trusts Custom Screened Climate Transition (CTB) Net Tax Index	1.1	0.5	0.6	-	-13.4	-24.4	-33.5	-
FTSE All-Share ex Inv Co	1.0	0.6	0.8	0.3	-13.1	-21.9	-27.6	-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 %
BAE Systems	Aerospace and Defense	164,017	6.89
National Grid	Gas Water and Multi-utilities	117,998	4.96
Unilever	Personal Care Drug and Grocery Stores	107,394	4.51
London Stock Exchange Group	Finance and Credit Services	103,916	4.37
GSK	Pharmaceuticals and Biotechnology	102,530	4.31
BP	Oil Gas and Coal	98,413	4.13
AstraZeneca	Pharmaceuticals and Biotechnology	93,027	3.91
Barclays	Banks	77,949	3.27
RELX	Software and Computer Services	72,898	3.06
Lloyds Banking Group	Banks	70,416	2.96
Totals		1,008,559	42.36

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	15	103,179	4.33
15	Telecommunications	5	69,553	2.92
20	Health Care	10	250,481	10.52
30	Financials	54	529,710	22.25
35	Real Estate	39	110,802	4.65
40	Consumer Discretionary	64	262,530	11.03
45	Consumer Staples	19	242,129	10.17
50	Industrials	69	451,790	18.98
55	Basic Materials	14	43,179	1.81
60	Energy	8	100,800	4.23
65	Utilities	9	216,492	9.09
Totals		306	2,380,645	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %
UK	306	2,380,645	100.00
Totals	306	2,380,645	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	306
Net MCap (GBPm)	2,380,645
Dividend Yield %	3.26
Constituent Sizes (Net MCap GBPm)	
Average	7,780
Largest	164,017
Smallest	63
Median	1,203
Weight of Largest Constituent (%)	6.89
Top 10 Holdings (% Index MCap)	42.36

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