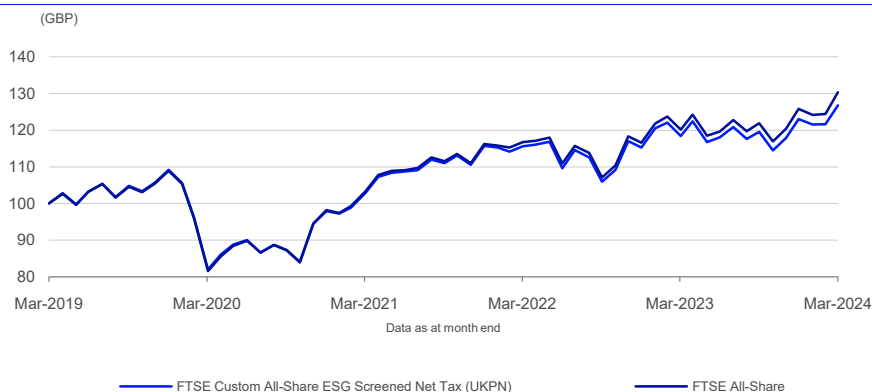


FTSE Custom All-Share ESG Screened Net Tax (UKPN) Index

Data as at: 29 March 2024

The FTSE Custom ESG Screened Index Series is designed to represent the performance of FTSE Russell indices that exclude companies based on ESG screens. FTSE Russell excludes companies from the underlying eligible universe that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, oil sands and coal extraction. The FTSE Custom All-Share ESG Screened Net Tax (UKPN) Index measures the performance of investable securities in the large and mid cap value segment of the market.

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 Custom All-Share ESG Screened Net Tax (UKPN)	3.0	6.0	3.0	7.1	23.2	26.8	7.2	4.9	10.3	11.6	14.4
FTSE All-Share	3.6	6.9	3.6	8.4	26.1	30.3	8.0	5.4	10.3	11.5	14.5

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Custom All-Share ESG Screened Net Tax (UKPN)	2.2	2.3	15.7	13.0	-9.8	19.3	-10.3	18.2	-0.4	6.7
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom All-Share ESG Screened Net Tax (UKPN)	0.8	0.6	0.3	0.5	-7.2	-11.4	-35.0	-35.0
FTSE All-Share	0.9	0.7	0.4	0.5	-7.2	-11.1	-35.3	-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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available end-of-day.

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	170,497	7.89
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	7.30
HSBC Hldgs	Banks	118,241	5.47
Unilever	Personal Care Drug and Grocery Stores	98,592	4.56
BP	Oil Gas and Coal	82,636	3.83
GSK	Pharmaceuticals and Biotechnology	68,695	3.18
RELX	Media	64,876	3.00
Diageo	Beverages	64,626	2.99
Rio Tinto	Industrial Metals and Mining	54,610	2.53
London Stock Exchange Group	Finance and Credit Services	44,294	2.05
Totals		924,758	42.81

ICB Industry Breakdown

		FTSE Custom All-Share ESG Screened Net Tax (UKPN)		FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	17	1.50	17	1.37	0.13
15	Telecommunications	6	1.22	6	1.12	0.10
20	Health Care	11	12.47	11	11.43	1.04
30	Financials	250	25.76	254	23.64	2.13
35	Real Estate	50	2.85	50	2.61	0.24
40	Consumer Discretionary	76	13.64	76	12.50	1.14
45	Consumer Staples	22	11.84	24	13.56	-1.72
50	Industrials	80	9.98	84	12.53	-2.56
55	Basic Materials	20	4.92	21	6.75	-1.83
60	Energy	15	12.01	15	11.01	1.01
65	Utilities	8	3.80	8	3.49	0.32
Totals		555	100.00	566	100.00	

Index Characteristics

Attributes	FTSE Custom All-Share ESG Screened Net Tax (UKPN)	FTSE All-Share
Number of constituents	555	566
Constituent (Wgt %)		
Average	0.18	0.18
Largest	7.89	7.23
Median	0.03	0.03
Top 10 Holdings (Wgt %)	42.80	39.59

INFORMATION

Index Universe

FTSE All-Share

Index Launch

2 June 2021

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP

Review Dates

Quarterly

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