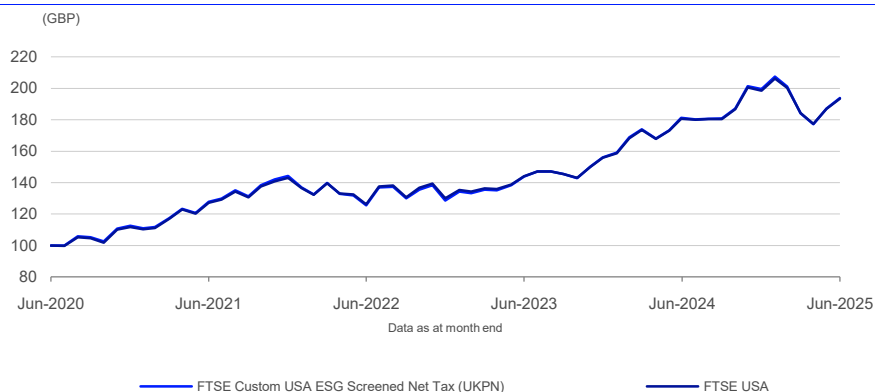


# FTSE Custom USA ESG Screened Net Tax (UKPN) Index

Data as at: 30 June 2025

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 USA 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 USA ESG Screened Net Tax (UKPN)	5.3	-2.8	-2.8	6.9	54.5	93.9	15.6	14.2	21.2	15.4	13.5
FTSE USA	4.9	-2.6	-2.6	7.1	53.3	93.4	15.3	14.1	20.7	15.0	13.1

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Custom USA ESG Screened Net Tax (UKPN)	7.5	33.0	12.0	1.8	27.6	19.7	28.2	-10.9	21.4	27.9
FTSE USA	6.9	33.4	11.5	1.4	26.6	17.1	28.0	-9.1	19.9	27.3

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE Custom USA ESG Screened Net Tax (UKPN)	0.3	0.9	1.0	1.2		-22.9	-22.9	-22.9	-25.8
FTSE USA	0.3	0.9	1.1	1.2		-22.2	-22.2	-22.2	-26.1

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 %
Nvidia	Technology Hardware and Equipment	2,692,953	7.17
Microsoft Corp	Software and Computer Services	2,686,679	7.15
Apple Inc.	Technology Hardware and Equipment	2,202,660	5.86
Amazon.Com	Retailers	1,532,709	4.08
Meta Platforms Inc	Software and Computer Services	1,173,665	3.13
Broadcom	Technology Hardware and Equipment	927,142	2.47
Alphabet Class A	Software and Computer Services	746,055	1.99
Tesla	Automobiles and Parts	650,745	1.73
Alphabet Class C	Software and Computer Services	611,468	1.63
JPMorgan Chase & Co	Banks	586,386	1.56
Totals		13,810,461	36.77

ICB Industry Breakdown

		FTSE Custom USA ESG Screened Net Tax (UKPN)		FTSE USA		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	82	40.02	83	38.30	1.72
15	Telecommunications	9	2.19	9	2.09	0.10
20	Health Care	60	9.24	60	8.84	0.41
30	Financials	73	11.61	73	11.10	0.51
35	Real Estate	35	2.19	35	2.10	0.10
40	Consumer Discretionary	78	15.61	78	14.93	0.68
45	Consumer Staples	33	3.50	35	4.05	-0.56
50	Industrials	84	10.60	95	11.76	-1.17
55	Basic Materials	15	1.30	16	1.26	0.04
60	Energy	23	2.26	24	3.02	-0.77
65	Utilities	16	1.49	31	2.55	-1.06
Totals		508	100.00	539	100.00	

Index Characteristics

Attributes	FTSE Custom USA ESG Screened Net Tax (UKPN)	FTSE USA
Number of constituents	508	539
Dividend Yield %	1.15	1.22
Constituent (Wgt %)		
Average	0.20	0.19
Largest	7.17	6.86
Median	0.07	0.07
Top 10 Holdings (Wgt %)	36.77	35.17

INFORMATION

Index Universe

FTSE USA

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

Semi-annually in March and September

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