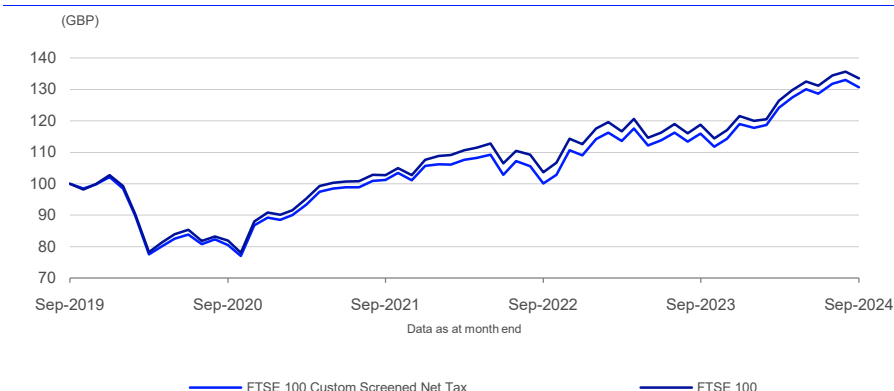


FTSE 100 Custom Screened Net Tax Index

Data as at: 30 September 2024

The FTSE Scottish Widows Custom Screened Indexes measure the performance of sub-indexes of the FTSE UK Series, FTSE Global Equity Series and FTSE RAFI Series after excluding the companies involved in Thermal Coal, Oil Sands, Tobacco and Controversial Weapons, and based on Controversial Conduct.

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 100 Custom Screened Net Tax	1.6	5.3	9.8	12.7	29.2	30.7	8.9	5.5	9.9	11.8	13.6
FTSE 100	1.8	5.6	9.9	12.4	30.0	33.6	9.1	6.0	10.0	11.6	13.6

* 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)	2019	2020	2021	2022	2023
FTSE 100 Custom Screened Net Tax	16.8	-12.7	18.5	3.1	9.2
FTSE 100	17.3	-11.5	18.4	4.7	7.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 Custom Screened Net Tax	1.3	0.8	0.4	-	-5.1	-10.0	-34.0	-
FTSE 100	1.2	0.8	0.4	0.5	-5.0	-9.3	-34.2	-34.2

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 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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	173,554	9.11
Shell	Oil Gas and Coal	152,589	8.01
HSBC Hldgs	Banks	123,904	6.50
Unilever	Personal Care Drug and Grocery Stores	119,210	6.26
RELX	Media	65,569	3.44
BP	Oil Gas and Coal	64,568	3.39
GSK	Pharmaceuticals and Biotechnology	60,620	3.18
Diageo	Beverages	57,838	3.04
Rio Tinto	Industrial Metals and Mining	56,623	2.97
London Stock Exchange Group	Finance and Credit Services	50,765	2.66
Totals		925,241	48.57

ICB Industry Breakdown

		FTSE 100 Custom Screened Net Tax			FTSE 100		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	3	20,453	1.07	3	20,453	1.01
15	Telecommunications	3	26,822	1.41	3	26,822	1.32
20	Health Care	6	278,247	14.61	6	278,247	13.71
30	Financials	21	419,869	22.04	21	419,869	20.68
35	Real Estate	5	29,394	1.54	5	29,394	1.45
40	Consumer Discretionary	21	223,757	11.75	21	223,757	11.02
45	Consumer Staples	8	259,631	13.63	10	332,574	16.38
50	Industrials	17	234,178	12.29	17	234,178	11.54
55	Basic Materials	6	104,339	5.48	7	156,303	7.70
60	Energy	2	217,157	11.40	2	217,157	10.70
65	Utilities	5	91,070	4.78	5	91,070	4.49
Totals		97	1,904,917	100.00	100	2,029,824	100.00

Index Characteristics

Attributes	FTSE 100 Custom Screened Net Tax
Number of constituents	97
Net MCap (GBPm)	1,904,917
Dividend Yield %	3.50
Constituent Sizes (Net MCap GBPm)	
Average	19,638
Largest	173,554
Smallest	857
Median	7,129
Weight of Largest Constituent (%)	9.11
Top 10 Holdings (% Index MCap)	48.57

INFORMATION

Index Universe

FTSE 100 Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

995.1

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

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

Review Dates

Quarterly in March, June, September, December

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