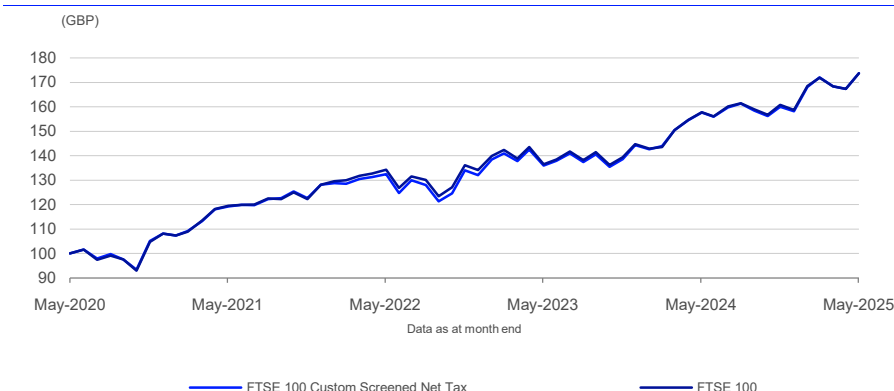


FTSE 100 Custom Screened Net Tax Index

Data as at: 30 May 2025

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	1.0	8.5	9.8	10.2	31.2	73.8	9.5	11.7	13.1	14.1	11.0
FTSE 100	1.0	8.0	9.4	10.1	29.4	73.8	9.0	11.7	12.9	13.8	11.0

* 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)	2020	2021	2022	2023	2024
FTSE 100 Custom Screened Net Tax	-12.7	18.5	3.1	9.2	9.7
FTSE 100	-11.5	18.4	4.7	7.9	9.7

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	0.8	0.7	1.1	-	-13.2	-13.2	-13.2	-
FTSE 100	0.8	0.7	1.1	0.5	-12.9	-12.9	-12.9	-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	160,554	7.86
HSBC Hldgs	Banks	155,886	7.63
Shell	Oil Gas and Coal	148,984	7.30
Unilever	Personal Care Drug and Grocery Stores	114,711	5.62
RELX	Software and Computer Services	74,632	3.65
Rolls-Royce Holdings	Aerospace and Defense	73,655	3.61
GSK	Pharmaceuticals and Biotechnology	60,240	2.95
BP	Oil Gas and Coal	57,962	2.84
BAE Systems	Aerospace and Defense	57,707	2.83
London Stock Exchange Group	Finance and Credit Services	56,006	2.74
Totals		960,337	47.03

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	93,811	4.59	3	93,811	4.33
15	Telecommunications	3	28,887	1.41	3	28,887	1.33
20	Health Care	6	275,099	13.47	6	275,099	12.70
30	Financials	23	535,302	26.21	23	535,302	24.72
35	Real Estate	5	27,412	1.34	5	27,412	1.27
40	Consumer Discretionary	18	158,586	7.77	18	158,586	7.32
45	Consumer Staples	9	261,735	12.82	11	351,048	16.21
50	Industrials	17	269,365	13.19	17	269,365	12.44
55	Basic Materials	6	91,506	4.48	7	125,939	5.81
60	Energy	2	206,946	10.13	2	206,946	9.55
65	Utilities	5	93,485	4.58	5	93,485	4.32
Totals		97	2,042,134	100.00	100	2,165,879	100.00

Index Characteristics

Attributes	FTSE 100 Custom Screened Net Tax
Number of constituents	97
Net MCap (GBPm)	2,042,134
Dividend Yield %	3.35
Constituent Sizes (Net MCap GBPm)	
Average	21,053
Largest	160,554
Smallest	1,796
Median	7,699
Weight of Largest Constituent (%)	7.86
Top 10 Holdings (% Index MCap)	47.03

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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