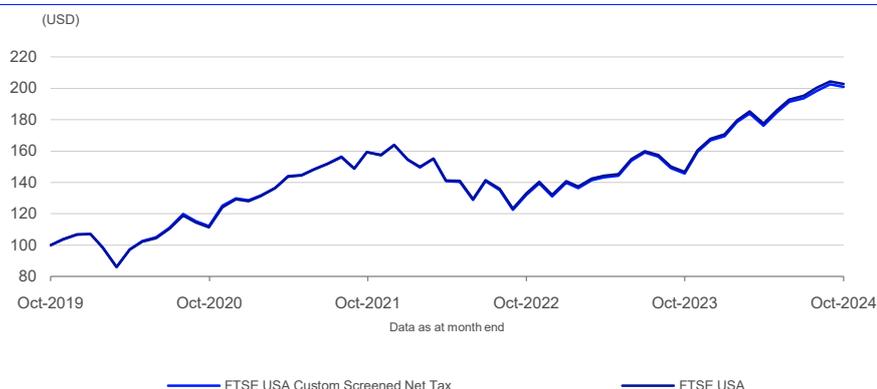


FTSE USA Custom Screened Net Tax Index

Data as at: 31 October 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 (USD)	Return %					Return pa %*		Volatility %**			
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE USA Custom Screened Net Tax	3.8	14.0	20.4	37.9	26.0	100.9	8.0	15.0	12.2	18.2	18.4
FTSE USA	3.8	14.2	20.8	38.2	27.4	102.8	8.4	15.2	12.1	18.1	18.3

* 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)	2019	2020	2021	2022	2023
FTSE USA Custom Screened Net Tax	31.6	21.8	26.2	-20.1	27.3
FTSE USA	31.6	20.8	26.8	-19.3	27.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE USA Custom Screened Net Tax	3.0	0.5	0.8	-	-8.6	-25.9	-34.0	-
FTSE USA	3.0	0.5	0.8	0.8	-8.4	-25.3	-34.1	-34.1

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 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 (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	3,279,461	6.75
Nvidia	Technology Hardware and Equipment	3,102,493	6.39
Microsoft Corp	Software and Computer Services	3,017,787	6.21
Amazon.Com	Retailers	1,729,189	3.56
Meta Platforms Inc	Software and Computer Services	1,241,881	2.56
Alphabet Class A	Software and Computer Services	1,004,363	2.07
Alphabet Class C	Software and Computer Services	849,382	1.75
Broadcom	Technology Hardware and Equipment	770,882	1.59
Tesla	Automobiles and Parts	693,428	1.43
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	663,329	1.37
Totals		16,352,195	33.66

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE USA Custom Screened Net Tax			FTSE USA		
		No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	83	17,844,549	36.73	83	17,844,549	36.29
15	Telecommunications	9	1,052,560	2.17	9	1,052,560	2.14
20	Health Care	64	5,312,367	10.94	64	5,312,367	10.81
30	Financials	73	5,326,002	10.96	73	5,326,002	10.83
35	Real Estate	34	1,147,671	2.36	34	1,147,671	2.33
40	Consumer Discretionary	78	6,824,930	14.05	78	6,824,930	13.88
45	Consumer Staples	35	1,853,298	3.82	37	2,152,751	4.38
50	Industrials	92	5,466,457	11.25	94	5,743,509	11.68
55	Basic Materials	17	700,915	1.44	18	713,180	1.45
60	Energy	25	1,712,092	3.52	25	1,712,092	3.48
65	Utilities	33	1,336,107	2.75	33	1,336,107	2.72
Totals		543	48,576,949	100.00	548	49,165,718	100.00

Index Characteristics

Attributes	FTSE USA Custom Screened Net Tax
Number of constituents	543
Net MCap (USDm)	48,576,949
Dividend Yield %	1.06
Constituent Sizes (Net MCap USDm)	
Average	89,460
Largest	3,279,461
Smallest	360
Median	34,089
Weight of Largest Constituent (%)	6.75
Top 10 Holdings (% Index MCap)	33.66

INFORMATION

Index Universe

FTSE USA Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

1000.22

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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