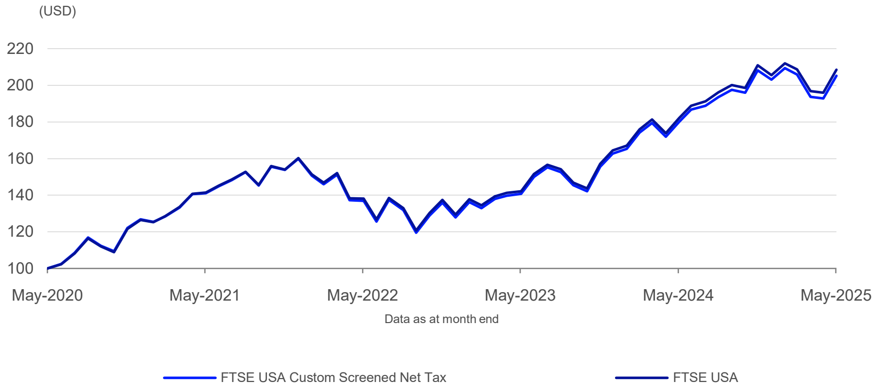
FTSE USA Custom Screened Net Tax Index

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE USA Custom Screened Net Tax	-0.3	-1.4	1.0	13.9	49.9	105.3	14.4	15.5	19.6	16.1	16.5
FTSE USA	-0.1	-1.2	1.4	14.4	51.0	108.5	14.7	15.8	19.4	16.0	16.4

* 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)	2020	2021	2022	2023	2024
FTSE USA Custom Screened Net Tax	21.8	26.2	-20.1	27.3	24.8
FTSE USA	20.8	26.8	-19.3	27.1	25.1

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	0.7	0.9	0.9	-	-19.2	-19.2	-25.9	-
FTSE USA	0.8	0.9	1.0	0.8	-18.9	-18.9	-25.3	-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 %
Microsoft Corp	Software and Computer Services	3,418,897	6.74
Nvidia	Technology Hardware and Equipment	3,157,878	6.23
Apple Inc.	Technology Hardware and Equipment	2,955,229	5.83
Amazon.Com	Retailers	1,921,574	3.79
Meta Platforms Inc	Software and Computer Services	1,416,726	2.79
Broadcom	Technology Hardware and Equipment	1,111,783	2.19
Alphabet Class A	Software and Computer Services	1,008,061	1.99
Tesla	Automobiles and Parts	961,557	1.90
Alphabet Class C	Software and Computer Services	837,606	1.65
JPMorgan Chase & Co	Banks	740,650	1.46
Totals		**17,529,961**	**34.58**

ICB Industry Breakdown

		FTSE USA Custom Screened Net Tax			FTSE USA		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	83	18,836,720	37.16	83	18,836,720	36.67
15	Telecommunications	9	1,084,606	2.14	9	1,084,606	2.11
20	Health Care	60	4,697,564	9.27	60	4,697,564	9.15
30	Financials	73	5,760,414	11.36	73	5,760,414	11.21
35	Real Estate	35	1,120,901	2.21	35	1,120,901	2.18
40	Consumer Discretionary	78	7,772,033	15.33	78	7,772,033	15.13
45	Consumer Staples	32	1,845,661	3.64	34	2,228,628	4.34
50	Industrials	92	5,967,896	11.77	94	6,250,698	12.17
55	Basic Materials	15	657,285	1.30	16	666,300	1.30
60	Energy	24	1,571,354	3.10	24	1,571,354	3.06
65	Utilities	31	1,378,268	2.72	31	1,378,268	2.68
Totals		**532**	**50,692,702**	**100.00**	**537**	**51,367,485**	**100.00**

Index Characteristics

Attributes	FTSE USA Custom Screened Net Tax
Number of constituents	532
Net MCap (USDm)	50,692,702
Dividend Yield %	1.07
Constituent Sizes (Net MCap USDm)	
Average	95,287
Largest	3,418,897
Smallest	1,049
Median	34,692
Weight of Largest Constituent (%)	6.74
Top 10 Holdings (% Index MCap)	34.58

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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