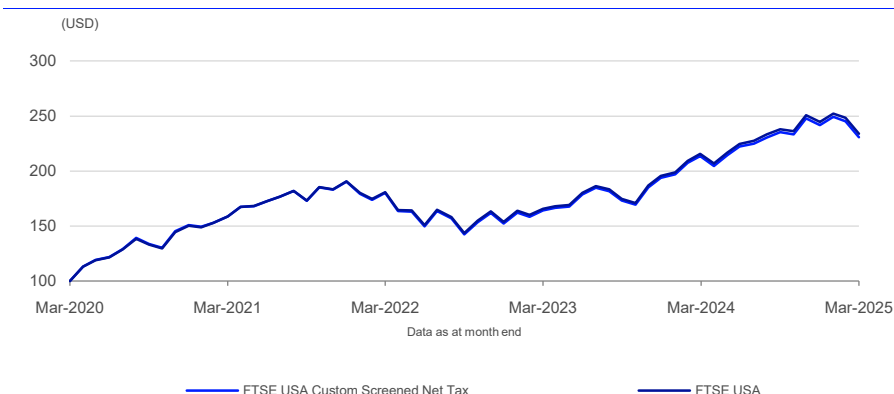


# FTSE USA Custom Screened Net Tax Index

Data as at: 31 March 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	-4.6	-1.9	-4.6	8.0	28.2	130.8	8.6	18.2	14.0	17.1	17.2
FTSE USA	-4.3	-1.7	-4.3	8.5	29.4	134.0	9.0	18.5	13.9	17.0	17.0

\* 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 % (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	0.5	0.6	1.1	-	-10.4	-22.2	-25.9	-
FTSE USA	0.6	0.6	1.1	0.8	-10.3	-21.8	-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 %
Apple Inc.	Technology Hardware and Equipment	3,268,334	6.82
Microsoft Corp	Software and Computer Services	2,787,861	5.81
Nvidia	Technology Hardware and Equipment	2,532,752	5.28
Amazon.Com	Retailers	1,783,321	3.72
Meta Platforms Inc	Software and Computer Services	1,261,092	2.63
Alphabet Class A	Software and Computer Services	907,689	1.89
Broadcom	Technology Hardware and Equipment	768,975	1.60
Alphabet Class C	Software and Computer Services	757,068	1.58
Tesla	Automobiles and Parts	719,267	1.50
Berkshire Hathaway B	Investment Banking and Brokerage Services	703,050	1.47
Totals		15,489,409	32.31

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	16,654,092	34.74	83	16,654,092	34.29
15	Telecommunications	9	1,100,680	2.30	9	1,100,680	2.27
20	Health Care	60	5,191,731	10.83	60	5,191,731	10.69
30	Financials	74	5,660,896	11.81	74	5,660,896	11.65
35	Real Estate	35	1,127,302	2.35	35	1,127,302	2.32
40	Consumer Discretionary	78	6,994,529	14.59	78	6,994,529	14.40
45	Consumer Staples	32	1,879,806	3.92	34	2,227,840	4.59
50	Industrials	92	5,550,563	11.58	94	5,820,515	11.98
55	Basic Materials	15	656,611	1.37	16	666,746	1.37
60	Energy	24	1,799,247	3.75	24	1,799,247	3.70
65	Utilities	31	1,327,825	2.77	31	1,327,825	2.73
Totals		533	47,943,282	100.00	538	48,571,403	100.00

Index Characteristics

Attributes	FTSE USA Custom Screened Net Tax
Number of constituents	533
Net MCap (USDm)	47,943,282
Dividend Yield %	1.14
Constituent Sizes (Net MCap USDm)	
Average	89,950
Largest	3,268,334
Smallest	1,112
Median	33,165
Weight of Largest Constituent (%)	6.82
Top 10 Holdings (% Index MCap)	32.31

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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