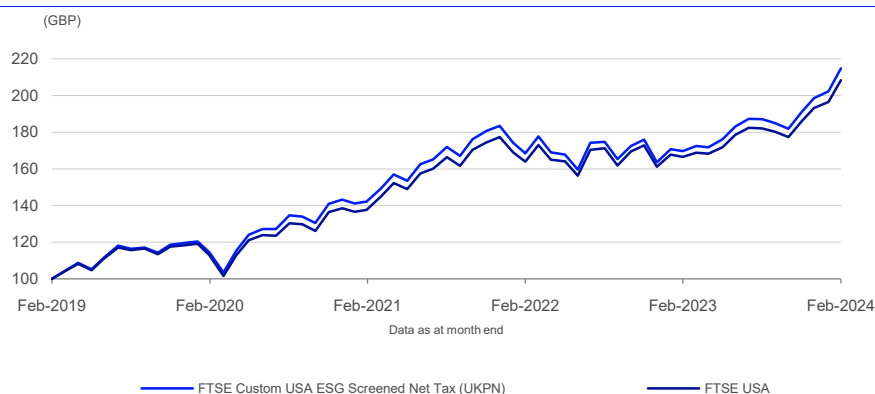


FTSE Custom USA ESG Screened Net Tax (UKPN) Index

Data as at: 29 February 2024

The FTSE Custom ESG Screened Index Series is designed to represent the performance of FTSE Russell indices that exclude companies based on ESG screens. FTSE Russell excludes companies from the underlying eligible universe that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, oil sands and coal extraction. The FTSE Custom USA ESG Screened Net Tax (UKPN) Index measures the performance of investable securities in the large and mid cap value segment of the market.

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 Custom USA ESG Screened Net Tax (UKPN)	12.4	14.8	8.1	26.6	51.1	114.8	14.8	16.5	13.5	16.3	14.5
FTSE USA	12.1	14.4	7.9	25.1	51.3	108.4	14.8	15.8	13.3	16.0	14.3

* 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 % (GBP)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Custom USA ESG Screened Net Tax (UKPN)	20.6	7.5	33.0	12.0	1.8	27.6	19.7	28.2	-10.9	21.4
FTSE USA	20.3	6.9	33.4	11.5	1.4	26.6	17.1	28.0	-9.1	19.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom USA ESG Screened Net Tax (UKPN)	1.9	0.9	1.1	1.3	-6.6	-18.1	-25.8	-25.8
FTSE USA	1.8	0.9	1.1	1.3	-6.5	-16.9	-26.1	-26.1

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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available end-of-day.

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 %
Microsoft Corp	Software and Computer Services	2,430,635	7.27
Apple Inc.	Technology Hardware and Equipment	2,104,548	6.30
Nvidia	Technology Hardware and Equipment	1,484,235	4.44
Amazon.Com	Retailers	1,257,399	3.76
Meta Platforms Inc	Software and Computer Services	855,979	2.56
Alphabet Class A	Software and Computer Services	649,658	1.94
Alphabet Class C	Software and Computer Services	553,960	1.66
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	503,600	1.51
Broadcom	Technology Hardware and Equipment	442,684	1.32
Tesla	Automobiles and Parts	439,800	1.32
Totals		10,722,498	32.08

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Custom USA ESG Screened Net Tax (UKPN)		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	85	36.12	86	34.65	1.47
15	Telecommunications	14	2.18	14	2.09	0.09
20	Health Care	68	12.50	68	11.98	0.52
30	Financials	74	10.26	75	10.30	-0.03
35	Real Estate	36	2.45	36	2.34	0.10
40	Consumer Discretionary	93	15.02	93	14.39	0.63
45	Consumer Staples	37	4.78	37	4.58	0.20
50	Industrials	84	10.63	96	11.89	-1.26
55	Basic Materials	21	1.71	21	1.64	0.07
60	Energy	26	2.92	27	3.76	-0.84
65	Utilities	17	1.42	34	2.38	-0.96
Totals		555	100.00	587	100.00	

Index Characteristics

Attributes	FTSE Custom USA ESG Screened Net Tax (UKPN)	FTSE USA
Number of constituents	555	587
Dividend Yield %	1.31	1.37
Constituent (Wgt %)		
Average	0.18	0.17
Largest	7.27	6.97
Median	0.07	0.06
Top 10 Holdings (Wgt %)	32.08	30.72

INFORMATION

Index Universe

FTSE USA

Index Launch

2 June 2021

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP

Review Dates

Semi-annually in March and September

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