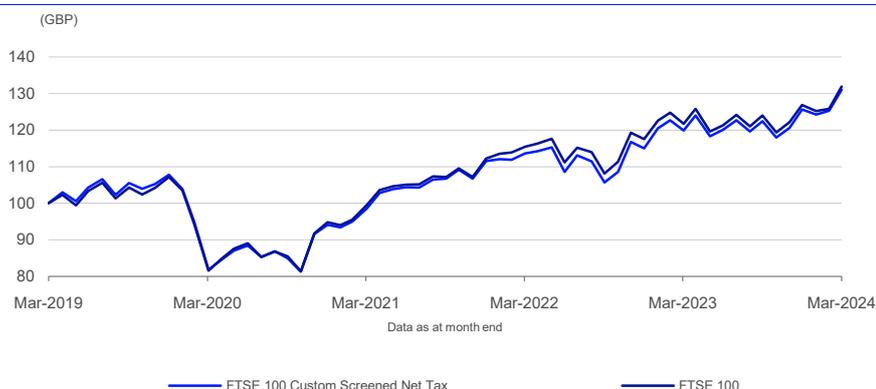


# FTSE 100 Custom Screened Net Tax Index

Data as at: 29 March 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 (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE 100 Custom Screened Net Tax	4.3	7.1	4.3	9.2	32.9	31.0	10.0	5.6	10.2	11.6	13.9
FTSE 100	4.0	6.4	4.0	8.4	32.6	31.9	9.9	5.7	10.3	11.4	13.9

\* 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)	2019	2020	2021	2022	2023
FTSE 100 Custom Screened Net Tax	16.8	-12.7	18.5	3.1	9.2
FTSE 100	17.3	-11.5	18.4	4.7	7.9

## 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	1.0	0.8	0.4	-	-7.3	-10.0	-34.0	-
FTSE 100	0.9	0.9	0.4	0.5	-7.5	-9.3	-34.2	-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 %
Shell	Oil Gas and Coal	170,497	9.12
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	8.44
HSBC Hldgs	Banks	118,241	6.33
Unilever	Personal Care Drug and Grocery Stores	98,592	5.28
BP	Oil Gas and Coal	82,636	4.42
GSK	Pharmaceuticals and Biotechnology	68,695	3.68
RELX	Media	64,876	3.47
Diageo	Beverages	64,626	3.46
Rio Tinto	Industrial Metals and Mining	54,610	2.92
London Stock Exchange Group	Finance and Credit Services	44,294	2.37
<b>Totals</b>		<b>924,758</b>	<b>49.48</b>

### 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	2	19,153	1.02	2	19,153	0.96
15	Telecommunications	3	23,435	1.25	3	23,435	1.18
20	Health Care	6	264,760	14.17	6	264,760	13.33
30	Financials	20	384,777	20.59	20	384,777	19.38
35	Real Estate	4	24,645	1.32	4	24,645	1.24
40	Consumer Discretionary	22	247,539	13.24	22	247,539	12.47
45	Consumer Staples	9	242,096	12.95	11	306,002	15.41
50	Industrials	19	238,635	12.77	19	238,635	12.02
55	Basic Materials	5	92,894	4.97	6	145,670	7.34
60	Energy	2	253,133	13.54	2	253,133	12.75
65	Utilities	5	77,969	4.17	5	77,969	3.93
<b>Totals</b>		<b>97</b>	<b>1,869,035</b>	<b>100.00</b>	<b>100</b>	<b>1,985,717</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE 100 Custom Screened Net Tax
Number of constituents	97
Net MCap (GBPm)	1,869,035
Constituent Sizes (Net MCap GBPm)	
Average	19,268
Largest	170,497
Smallest	866
Median	7,199
Weight of Largest Constituent (%)	9.12
Top 10 Holdings (% Index MCap)	49.48

### 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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