

FTSE All-World ex UK 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 (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE All-World ex UK Custom Screened Net Tax	2.6	8.3	15.2	25.7	25.4	72.7	7.8	11.5	10.2	13.3	12.6
FTSE All World ex UK Net Tax	2.6	8.1	15.1	25.4	25.1	71.4	7.8	11.4	10.1	13.2	12.5

* 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 All-World ex UK Custom Screened Net Tax	22.4	14.7	19.3	-8.8	16.2
FTSE All World ex UK Net Tax	21.8	13.7	19.5	-8.2	15.4

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-World ex UK Custom Screened Net Tax	2.4	0.6	0.9	-	-7.2	-15.5	-25.0	-
FTSE All World ex UK Net Tax	2.4	0.6	0.9	1.0	-7.1	-15.0	-25.1	-25.1

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 (GBPm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	2,550,819	4.48
Nvidia	Technology Hardware and Equipment	2,413,171	4.24
Microsoft Corp	Software and Computer Services	2,347,285	4.13
Amazon.Com	Retailers	1,344,992	2.36
Meta Platforms Inc	Software and Computer Services	965,955	1.70
Alphabet Class A	Software and Computer Services	781,210	1.37
Alphabet Class C	Software and Computer Services	660,663	1.16
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	600,185	1.06
Broadcom	Technology Hardware and Equipment	599,605	1.05
Tesla	Automobiles and Parts	539,360	0.95
Totals		12,803,246	22.51

ICB Industry Breakdown

		FTSE All-World ex UK Custom Screened Net Tax			FTSE All World ex UK Net Tax		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	388	16,516,031	29.04	420	16,842,511	28.94
15	Telecommunications	118	1,649,271	2.90	119	1,649,402	2.83
20	Health Care	326	5,892,099	10.36	344	5,903,990	10.14
30	Financials	587	8,624,449	15.16	599	8,635,182	14.84
35	Real Estate	226	1,383,364	2.43	228	1,383,767	2.38
40	Consumer Discretionary	570	7,804,714	13.72	580	7,816,634	13.43
45	Consumer Staples	293	2,480,996	4.36	307	2,764,457	4.75
50	Industrials	725	7,244,191	12.74	761	7,498,342	12.88
55	Basic Materials	345	1,539,454	2.71	373	1,720,256	2.96
60	Energy	133	2,047,735	3.60	183	2,277,378	3.91
65	Utilities	216	1,696,460	2.98	229	1,705,144	2.93
Totals		3927	56,878,764	100.00	4143	58,197,065	100.00

INFORMATION

Index Universe

FTSE All-World ex UK Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

1000.17

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

Country/Market Breakdown

	FTSE All-World ex UK Custom Screened Net Tax			FTSE All World ex UK Net Tax		
Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
Australia	100	977,932	1.72	104	1,092,112	1.88
Austria	7	29,817	0.05	7	29,817	0.05
Belgium	13	136,866	0.24	13	136,866	0.24
Brazil	79	246,068	0.43	80	278,387	0.48
Canada	45	1,337,469	2.35	48	1,446,951	2.49
Chile	20	31,118	0.05	20	31,118	0.05
China	1108	1,495,517	2.63	1233	1,855,545	3.19
Colombia	4	6,360	0.01	4	6,360	0.01
Czech Rep.	4	8,199	0.01	4	8,199	0.01
Denmark	18	420,779	0.74	19	421,136	0.72
Egypt	1	2,877	0.01	1	2,877	0.00
Finland	14	136,484	0.24	14	136,484	0.23
France	67	1,419,417	2.50	67	1,419,417	2.44
Germany	67	1,181,433	2.08	67	1,181,433	2.03
Greece	25	33,448	0.06	29	35,111	0.06
Hong Kong	69	310,226	0.55	70	310,452	0.53
Hungary	5	15,669	0.03	5	15,669	0.03
Iceland	9	6,820	0.01	10	7,063	0.01
India	228	1,237,659	2.18	243	1,346,669	2.31
Indonesia	32	100,785	0.18	39	112,244	0.19
Ireland	5	38,863	0.07	5	38,863	0.07
Israel	29	93,609	0.16	29	93,609	0.16
Italy	36	406,701	0.72	36	406,701	0.70
Japan	490	3,440,578	6.05	496	3,481,260	5.98
Korea	152	635,621	1.12	157	646,256	1.11
Kuwait	8	46,772	0.08	8	46,772	0.08
Malaysia	39	114,257	0.20	39	114,257	0.20
Mexico	37	128,634	0.23	37	128,634	0.22
Netherlands	29	567,357	1.00	29	567,357	0.97
New Zealand	13	41,777	0.07	13	41,777	0.07
Norway	16	82,241	0.14	16	82,241	0.14
Philippines	21	39,861	0.07	23	40,981	0.07
Poland	10	42,348	0.07	10	42,348	0.07
Portugal	4	22,130	0.04	4	22,130	0.04
Qatar	16	52,698	0.09	17	54,074	0.09
Romania	6	7,357	0.01	7	8,959	0.02
Saudi Arabia	58	218,922	0.38	64	262,898	0.45
Singapore	35	191,912	0.34	35	191,912	0.33
South Africa	37	199,107	0.35	40	204,302	0.35
Spain	24	379,312	0.67	24	379,312	0.65
Sweden	53	438,524	0.77	53	438,524	0.75
Switzerland	51	1,280,320	2.25	53	1,287,746	2.21
Taiwan	128	1,215,047	2.14	128	1,215,047	2.09
Thailand	48	120,666	0.21	49	121,942	0.21
Turkiye	97	60,064	0.11	114	63,176	0.11
UAE	27	95,182	0.17	32	100,163	0.17
USA	543	37,783,961	66.43	548	38,241,915	65.71
Totals	3927	56,878,764	100.00	4143	58,197,065	100.00

Index Characteristics

Attributes	FTSE All-World ex UK Custom Screened Net Tax
Number of constituents	3927
Net MCap (GBPm)	56,878,764
Dividend Yield %	1.55
Constituent Sizes (Net MCap GBPm)	
Average	14,484
Largest	2,550,819
Smallest	25
Median	2,079
Weight of Largest Constituent (%)	4.48
Top 10 Holdings (% Index MCap)	22.51

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