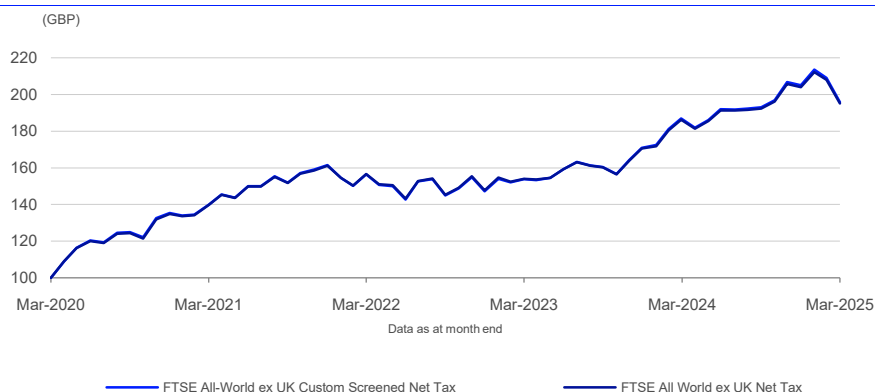


FTSE All-World ex UK Custom Screened Net Tax Index

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 (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	-4.6	1.4	-4.6	4.7	25.1	95.8	7.7	14.4	11.2	12.6	11.8
FTSE All World ex UK Net Tax	-4.4	1.4	-4.4	4.8	24.5	95.1	7.6	14.3	11.1	12.5	11.6

* 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)	2020	2021	2022	2023	2024
FTSE All-World ex UK Custom Screened Net Tax	14.7	19.3	-8.8	16.2	19.9
FTSE All World ex UK Net Tax	13.7	19.5	-8.2	15.4	19.6

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	0.4	0.7	1.2	-	-10.4	-12.8	-15.5	-
FTSE All World ex UK Net Tax	0.4	0.7	1.2	0.9	-10.1	-12.6	-15.0	-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	2,532,120	4.49
Microsoft Corp	Software and Computer Services	2,159,877	3.83
Nvidia	Technology Hardware and Equipment	1,962,233	3.48
Amazon.Com	Retailers	1,381,616	2.45
Meta Platforms Inc	Software and Computer Services	977,022	1.73
Alphabet Class A	Software and Computer Services	703,226	1.25
Broadcom	Technology Hardware and Equipment	595,758	1.06
Alphabet Class C	Software and Computer Services	586,533	1.04
Tesla	Automobiles and Parts	557,247	0.99
Berkshire Hathaway B	Investment Banking and Brokerage Services	544,683	0.97
Totals		12,000,317	21.27

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	417	15,398,436	27.29	425	15,760,920	27.31
15	Telecommunications	118	1,720,157	3.05	120	1,720,631	2.98
20	Health Care	341	5,648,546	10.01	342	5,649,088	9.79
30	Financials	606	9,163,180	16.24	612	9,249,280	16.03
35	Real Estate	232	1,352,781	2.40	232	1,352,781	2.34
40	Consumer Discretionary	562	7,984,789	14.15	568	7,999,632	13.86
45	Consumer Staples	293	2,500,040	4.43	306	2,814,468	4.88
50	Industrials	745	7,287,864	12.92	757	7,523,331	13.04
55	Basic Materials	348	1,567,150	2.78	360	1,620,503	2.81
60	Energy	141	2,109,193	3.74	183	2,318,516	4.02
65	Utilities	221	1,689,660	2.99	225	1,694,046	2.94
Totals		4024	56,421,796	100.00	4130	57,703,194	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	101	987,274	1.75	104	990,832	1.72
Austria	6	31,839	0.06	6	31,839	0.06
Belgium	13	141,688	0.25	13	141,688	0.25
Brazil	78	245,003	0.43	79	272,972	0.47
Canada	44	1,274,143	2.26	48	1,456,292	2.52
Chile	20	37,219	0.07	20	37,219	0.06
China	1193	1,698,661	3.01	1242	2,090,455	3.62
Colombia	5	8,564	0.02	5	8,564	0.01
Czech Rep.	4	10,624	0.02	4	10,624	0.02
Denmark	18	309,262	0.55	18	309,262	0.54
Egypt	1	3,163	0.01	1	3,163	0.01
Finland	14	138,159	0.24	14	138,159	0.24
France	62	1,472,861	2.61	62	1,472,861	2.55
Germany	67	1,335,882	2.37	67	1,335,882	2.32
Greece	28	42,219	0.07	28	42,219	0.07
Hong Kong	68	302,388	0.54	68	302,388	0.52
Hungary	5	19,451	0.03	5	19,451	0.03
Iceland	8	5,064	0.01	8	5,064	0.01
India	245	1,205,056	2.14	257	1,299,199	2.25
Indonesia	34	82,051	0.15	39	85,773	0.15
Ireland	5	43,725	0.08	5	43,725	0.08
Israel	31	106,128	0.19	31	106,128	0.18
Italy	37	455,140	0.81	37	455,140	0.79
Japan	485	3,429,904	6.08	487	3,456,558	5.99
Korea	139	568,478	1.01	145	576,101	1.00
Kuwait	8	53,827	0.10	8	53,827	0.09
Malaysia	39	104,810	0.19	40	105,318	0.18
Mexico	36	129,600	0.23	36	129,600	0.22
Netherlands	30	562,960	1.00	30	562,960	0.98
New Zealand	12	36,149	0.06	12	36,149	0.06
Norway	15	91,081	0.16	15	91,081	0.16
Philippines	21	34,996	0.06	23	36,090	0.06
Poland	10	55,175	0.10	10	55,175	0.10
Portugal	5	23,582	0.04	5	23,582	0.04
Qatar	17	52,725	0.09	17	52,725	0.09
Romania	7	8,880	0.02	7	8,880	0.02
Saudi Arabia	62	228,060	0.40	66	273,351	0.47
Singapore	35	210,581	0.37	35	210,581	0.36
South Africa	37	203,433	0.36	40	207,869	0.36
Spain	23	427,408	0.76	23	427,408	0.74
Sweden	53	458,183	0.81	53	458,183	0.79
Switzerland	51	1,321,248	2.34	52	1,323,985	2.29
Taiwan	129	1,052,117	1.86	129	1,052,117	1.82
Thailand	45	99,358	0.18	46	100,192	0.17
Turkiye	112	60,951	0.11	117	61,687	0.11
UAE	33	108,989	0.19	35	110,508	0.19
USA	533	37,143,739	65.83	538	37,630,372	65.21
Totals	4024	56,421,796	100.00	4130	57,703,194	100.00

Index Characteristics

Attributes	FTSE All-World ex UK Custom Screened Net Tax
Number of constituents	4024
Net MCap (GBPm)	56,421,796
Dividend Yield %	1.64
Constituent Sizes (Net MCap GBPm)	
Average	14,021
Largest	2,532,120
Smallest	15
Median	1,896
Weight of Largest Constituent (%)	4.49
Top 10 Holdings (% Index MCap)	21.27

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