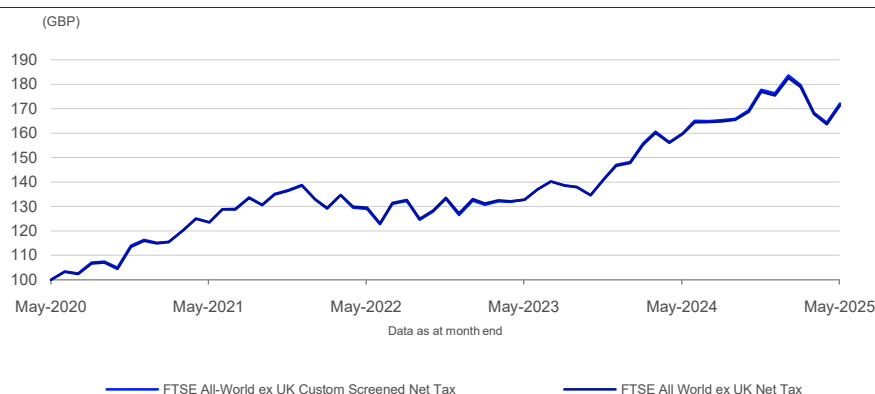


FTSE All-World ex UK Custom Screened Net Tax Index

Data as at: 30 May 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	-4.2	-3.2	-2.4	7.6	33.4	72.1	10.1	11.5	15.0	12.7	11.2
FTSE All World ex UK Net Tax	-4.2	-3.1	-2.3	7.4	32.4	71.4	9.8	11.4	14.8	12.6	11.1

* 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	0.5	0.8	1.0	-	-17.6	-17.6	-17.6	-
FTSE All World ex UK Net Tax	0.5	0.8	1.0	0.9	-17.4	-17.4	-17.4	-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 %
Microsoft Corp	Software and Computer Services	2,535,239	4.41
Nvidia	Technology Hardware and Equipment	2,341,684	4.07
Apple Inc.	Technology Hardware and Equipment	2,191,412	3.81
Amazon.Com	Retailers	1,424,919	2.48
Meta Platforms Inc	Software and Computer Services	1,050,555	1.83
Broadcom	Technology Hardware and Equipment	824,428	1.43
Alphabet Class A	Software and Computer Services	747,515	1.30
Tesla	Automobiles and Parts	713,031	1.24
Alphabet Class C	Software and Computer Services	621,116	1.08
Taiwan Semiconductor Manufacturing	Technology Hardware and Equipment	574,325	1.00
Totals		13,024,223	22.66

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	416	16,620,842	28.92	424	16,963,467	28.88
15	Telecommunications	118	1,690,434	2.94	120	1,690,915	2.88
20	Health Care	341	5,084,093	8.85	342	5,084,534	8.66
30	Financials	605	9,225,247	16.05	611	9,319,966	15.87
35	Real Estate	232	1,325,832	2.31	232	1,325,832	2.26
40	Consumer Discretionary	561	8,347,454	14.52	567	8,363,573	14.24
45	Consumer Staples	294	2,444,207	4.25	307	2,776,555	4.73
50	Industrials	743	7,606,381	13.23	755	7,843,399	13.35
55	Basic Materials	349	1,555,957	2.71	361	1,602,790	2.73
60	Energy	141	1,873,331	3.26	183	2,069,647	3.52
65	Utilities	221	1,699,006	2.96	225	1,703,052	2.90
Totals		4021	57,472,784	100.00	4127	58,743,730	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	1,048,222	1.82	103	1,051,798	1.79
Austria	6	34,967	0.06	6	34,967	0.06
Belgium	13	148,419	0.26	13	148,419	0.25
Brazil	78	245,301	0.43	79	269,880	0.46
Canada	44	1,346,283	2.34	48	1,528,021	2.60
Chile	20	36,947	0.06	20	36,947	0.06
China	1192	1,585,085	2.76	1241	1,960,508	3.34
Colombia	5	8,050	0.01	5	8,050	0.01
Czech Rep.	4	10,774	0.02	4	10,774	0.02
Denmark	18	315,806	0.55	18	315,806	0.54
Egypt	1	3,094	0.01	1	3,094	0.01
Finland	14	145,951	0.25	14	145,951	0.25
France	62	1,481,365	2.58	62	1,481,365	2.52
Germany	67	1,429,227	2.49	67	1,429,227	2.43
Greece	28	46,994	0.08	28	46,994	0.08
Hong Kong	68	306,097	0.53	68	306,097	0.52
Hungary	5	20,755	0.04	5	20,755	0.04
Iceland	8	5,973	0.01	8	5,973	0.01
India	245	1,223,171	2.13	257	1,314,399	2.24
Indonesia	34	87,705	0.15	39	91,863	0.16
Ireland	5	47,192	0.08	5	47,192	0.08
Israel	31	120,472	0.21	31	120,472	0.21
Italy	37	481,582	0.84	37	481,582	0.82
Japan	484	3,585,015	6.24	486	3,613,040	6.15
Korea	139	618,220	1.08	145	627,595	1.07
Kuwait	8	51,553	0.09	8	51,553	0.09
Malaysia	39	104,317	0.18	40	104,830	0.18
Mexico	37	144,018	0.25	37	144,018	0.25
Netherlands	30	607,600	1.06	30	607,600	1.03
New Zealand	12	36,941	0.06	12	36,941	0.06
Norway	15	89,163	0.16	15	89,163	0.15
Philippines	21	35,522	0.06	23	36,502	0.06
Poland	10	56,498	0.10	10	56,498	0.10
Portugal	5	25,678	0.04	5	25,678	0.04
Qatar	17	51,816	0.09	17	51,816	0.09
Romania	7	9,029	0.02	7	9,029	0.02
Saudi Arabia	62	200,468	0.35	66	240,266	0.41
Singapore	35	204,693	0.36	35	204,693	0.35
South Africa	37	210,834	0.37	40	215,437	0.37
Spain	23	461,788	0.80	23	461,788	0.79
Sweden	53	453,739	0.79	53	453,739	0.77
Switzerland	51	1,333,794	2.32	52	1,337,029	2.28
Taiwan	129	1,160,930	2.02	129	1,160,930	1.98
Thailand	45	96,765	0.17	46	97,693	0.17
Turkiye	112	52,652	0.09	117	53,561	0.09
UAE	33	111,795	0.19	35	113,295	0.19
USA	532	37,590,525	65.41	537	38,090,902	64.84
Totals	4021	57,472,784	100.00	4127	58,743,730	100.00

Index Characteristics

Attributes	FTSE All-World ex UK Custom Screened Net Tax
Number of constituents	4021
Net MCap (GBPm)	57,472,784
Dividend Yield %	1.58
Constituent Sizes (Net MCap GBPm)	
Average	14,293
Largest	2,535,239
Smallest	14
Median	1,954
Weight of Largest Constituent (%)	4.41
Top 10 Holdings (% Index MCap)	22.66

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