

# UK World Screened Index Equity Sub-Fund

## Managed Pension Funds Limited

Fact Sheet  
Equity

30 September 2025

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distribution.

### Fund Objective

The Sub-Fund aims to track the FTSE® UK ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index, or its recognised replacement or equivalent

### Investment Strategy

The Sub-Fund primarily invests at all times in a sample of equities constituting the Index with such other securities as MPF shall deem it necessary to capture the performance of the Index. Stock index futures can be used for efficient portfolio management.

The following are excluded by the index provider from the index: Controversies (as defined by the ten principles of the UN Global Compact); Controversial weapons (including chemical & biological weapons, cluster munitions and anti-personnel landmines); Tobacco (companies engaged in the production of tobacco and/or tobacco products); Thermal Coal (companies with revenues greater than or equal to 10% from extraction or power generation from thermal coal).

### Fund Information

Benchmark	FTSE UK ex Controversies ex CW ex Tobacco ex Thermal Coal (10%) Index
Structure	Limited Company
Domicile	United Kingdom

### Fund Facts

NAV	3.18 GBP as of 30 September 2025
Currency	GBP
Net Assets (millions)	55.23 GBP as of 30 September 2025
Inception Date	27 February 2006
Investment Style	Index
Zone	United Kingdom
Settlement	Redemption Settlement Cycle, DD+2; Subscription Settlement Cycle, DD+2
Notification Deadline	DD-1 10:00am London time
Valuation	Daily market close
Minimum Initial Investment	N/A
Minimum Subsequent Investment	N/A
Management Fees	Policy charge detailed in Fee & Instruction letter
Spreads	Subscription: 0.5% Redemption: 0.02%

Performance			
	Fund	Benchmark	Difference
<b>Annualised (%)</b>			
1 Year	13.63	13.52	0.11
3 Year	13.72	13.70	0.02
5 Year	12.53	12.40	0.13
Since Inception	6.15	6.09	0.06
<b>Cumulative (%)</b>			
3 Month	5.93	5.91	0.02
1 Year	13.63	13.52	0.11
3 Year	47.09	46.99	0.10
5 Year	80.43	79.39	1.04
Since Inception	222.11	218.33	3.78
<b>Calendar (%)</b>			
2025 (YTD)	14.19	14.14	0.05
2024	9.46	9.41	0.05
2023	8.22	8.29	-0.07
2022	2.91	2.51	0.40
2021	17.26	17.11	0.15

**Past performance is not a guarantee of future results.**

**Investing involves risk including the risk of loss of capital.**

Performance returns for periods of less than one year are not annualised. Returns are gross of fees (based on unit price) and net of irrecoverable withholding tax.

The index returns are unmanaged and do not reflect the deduction of any fees or expenses. The index returns reflect all items of income, gain and loss and the reinvestment of dividends and other income. The performance includes the reinvestment of dividends and other corporate earnings and is calculated in GBP. The calculation method for value added returns may show rounding differences. When the Fund is closed according to its official Net Asset Value (NAV) calendar but, nonetheless, a significant portion of the underlying security prices can be determined, a Technical NAV is calculated. Past Performance indicated herein has therefore been calculated using a Technical NAV when required, as well as the official NAV of the Fund as at each other business day for the relevant period. Any spreads disclosed are indicative only and are subject to the discretion of the investment manager, based on market conditions at the time of transaction. Previous to 19 November 2020, the Fund was known as World UK Equity Index Sub-Fund, tracking the FTSE \* UK Index.

Previous to 30 June 2023, the Fund was known as UK World ESG Screened Index Equity Sub-Fund.

Previous to 18 December 2023, the Fund tracking the FTSE UK ex Controversies ex CW Index.

Source: State Street Investment Management.

All data is as at 30/09/2025

Characteristics		
	Fund	Benchmark
Weighted Av. Market Cap (m)	£64,394	£64,385
Av. Price/Book	2.27	2.27
Price/Earnings (Forward 1yr)	15.02	15.02
Weighted Harmonic Av. Price/Cash flow	7.27	7.27
Dividend Yield (%)	2.99	2.99
Number of Holdings	93	91

Ratios	3 Years
Standard Deviation (%)	9.21
Tracking Error (%)	0.10
Beta	1.00

Top 10 Holdings	Weight (%)
ASTRAZENECA PLC	8.75
SHELL PLC	8.15
UNILEVER PLC	5.57
ROLLS-ROYCE HOLDINGS PLC	5.27
BP PLC	3.54
RELX PLC	3.41
GSK PLC	3.33
BAE SYSTEMS PLC	3.23
BARCLAYS PLC	2.79
NATIONAL GRID PLC	2.76

Sector Allocation	
	Fund (%)
Financials	18.81
Industrials	16.33
Health Care	14.59
Consumer Staples	13.26
Energy	11.69
Consumer Discretionary	7.60
Basic Materials	5.40
Utilities	5.17
Technology	4.34
Telecommunications	1.50
Real Estate	1.31
<b>Total</b>	<b>100.00</b>

Country Allocation	
	Fund (%)
United Kingdom	100.00
<b>Total</b>	<b>100.00</b>

Source: State Street Investment Management.

Effective 22 March 2021, the index provider transitioned to the new ICB framework. The changes included: renaming the "Oil & Gas" industry to "Energy", breaking out "Real Estate" from the "Financial" industry and creating an 11th industry named "Real Estate", and reclassifying the "Consumer Goods" and "Consumer Services" industries as "Consumer Staples" and "Consumer Discretionary". The Industry Classification Benchmark (ICB) is an industry classification taxonomy used by FTSE International and STOXX.

Please note that full details of underlying fund holdings can be found on [statestreet.com/im](https://statestreet.com/im).

## Contact Us

Visit our website at [statestreet.com/im](https://statestreet.com/im) or contact your representative State Street Investment Management's office.

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## statestreet.com/im

### Marketing Communication

**State Street Global Advisors (SSGA) is now State Street Investment Management. Please go to [statestreet.com/investment-management](https://www.statestreet.com/investment-management) for more information.**

### Price/Earnings Ratio FY1

The average of the price of each underlying security divided by the mean EPS estimate of the security for the next unreported fiscal year, as of the report date.

### Average Price/Book

The average of the price of each underlying security divided by the Book value per share of the security, as of the report date.

### Index Dividend Yield

The average of the Annual dividends per share (DPS) of each underlying security in the index as of the report date divided by the price of the security as of the report date.

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projected cashflows, these projected cashflows are not projections of any future benefit payable under a specific policy.

**Please refer to the MPF Key Features Document and Policy Document for full details about the Fund, including fees and risks. Please refer to the "General Risks Applicable to All Sub-Funds" and to the relevant "Sub-Fund Specific Risk Factors" sections of the "Key Features of Managed Pension Funds Limited" document, which is available at: <https://www.ssga.com/publications/firm/Key-Features-of-Managed-Pension-Funds-Limited.pdf>**  
The embedded cost information can be found in the MPF Embedded Costs Document.

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