

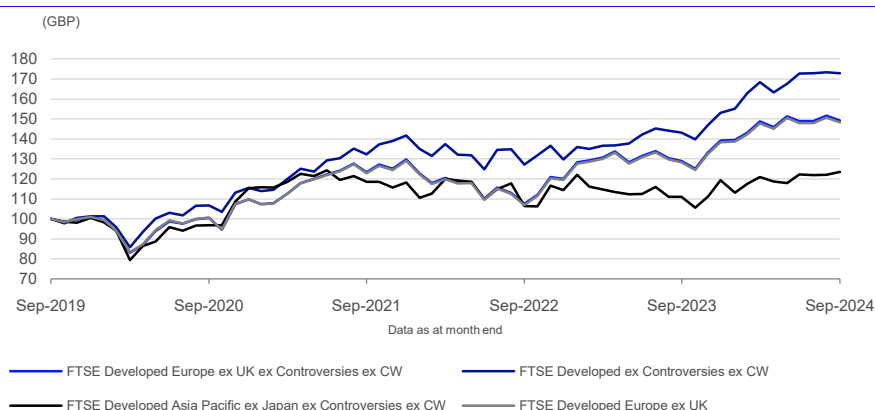
FTSE Developed Eur ex UK ex Contro ex CW ex Tobacco ex Thermal Coal (10%) Index

Data as at: 30 September 2024

The FTSE Developed ex Controversies ex CW Indexes measure the performance of sub-indexes of the FTSE Global Equity Series after excluding the companies involved in Weapons (Chemical & Biological, Cluster Munitions, Anti-Personnel Mines) and based on Controversial Conduct.

The indexes are part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

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 Developed Europe ex UK ex Controversies ex CW | 0.3 | 0.3 | 7.3 | 15.8 | 21.0 | 49.2 | 6.6 | 8.3 | 10.7 | 13.0 | 14.4 |
| FTSE Developed ex Controversies ex CW | 0.1 | 2.6 | 12.9 | 20.8 | 30.7 | 72.8 | 9.3 | 11.6 | 10.8 | 13.8 | 13.1 |
| FTSE Developed Asia Pacific ex Japan ex Controversies ex CW | 1.1 | 2.2 | 3.6 | 11.4 | 4.2 | 23.6 | 1.4 | 4.3 | 15.0 | 14.6 | 16.4 |
| FTSE Developed Europe ex UK | 0.2 | 0.3 | 7.1 | 15.6 | 20.7 | 48.3 | 6.5 | 8.2 | 10.6 | 13.0 | 14.4 |

* 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 Developed Europe ex UK ex Controversies ex CW | 20.5 | 8.9 | 18.1 | -7.4 | 15.9 |
| FTSE Developed ex Controversies ex CW | 23.6 | 14.0 | 22.6 | -8.4 | 18.1 |
| FTSE Developed Asia Pacific ex Japan ex Controversies ex CW | 12.7 | 14.9 | 2.5 | -3.2 | 4.2 |
| FTSE Developed Europe ex UK | 20.5 | 8.9 | 17.6 | -7.5 | 15.8 |

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

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

| Index (GBP) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Developed Europe ex UK ex Controversies ex CW | 1.4 | 0.5 | 0.6 | - | -6.9 | -20.0 | -27.9 | - |
| FTSE Developed ex Controversies ex CW | 1.9 | 0.7 | 0.9 | - | -7.3 | -15.8 | -25.9 | - |
| FTSE Developed Asia Pacific ex Japan ex Controversies ex CW | 0.7 | 0.1 | 0.3 | - | -8.7 | -15.8 | -31.3 | - |
| FTSE Developed Europe ex UK | 1.4 | 0.5 | 0.6 | 0.7 | -6.9 | -19.9 | -27.6 | -27.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

| Constituent | Country/Market | ICB Sector | Net MCap (GBPm) | Wgt % |
|---------------------|----------------|-------------------------------------|-----------------|-------|
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 271,189 | 4.07 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 244,011 | 3.66 |
| Nestle | Switzerland | Food Producers | 193,070 | 2.90 |
| SAP | Germany | Software and Computer Services | 186,465 | 2.80 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 175,120 | 2.63 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 165,246 | 2.48 |
| LVMH | France | Personal Goods | 140,989 | 2.11 |
| Siemens AG | Germany | General Industrials | 112,021 | 1.68 |
| Schneider Electric | France | Electronic and Electrical Equipment | 104,644 | 1.57 |
| TotalEnergies SE | France | Oil Gas and Coal | 97,712 | 1.47 |
| Totals | | | 1,690,468 | 25.35 |

Country/Market Breakdown

| Country/Market | FTSE Developed Europe ex UK ex Controversies ex CW | | FTSE Developed Europe ex UK | | Diff % |
|----------------|--|--------|-----------------------------|--------|--------|
| | No. of Cons | Wgt % | No. of Cons | Wgt % | |
| Austria | 7 | 0.45 | 7 | 0.44 | 0.00 |
| Belgium | 13 | 2.05 | 13 | 2.03 | 0.02 |
| Denmark | 17 | 6.15 | 19 | 6.33 | -0.18 |
| Finland | 14 | 2.10 | 14 | 2.08 | 0.02 |
| France | 67 | 21.79 | 67 | 21.61 | 0.18 |
| Germany | 64 | 17.22 | 67 | 17.62 | -0.40 |
| Ireland | 5 | 0.61 | 5 | 0.61 | 0.01 |
| Italy | 36 | 5.97 | 36 | 5.92 | 0.05 |
| Netherlands | 29 | 9.24 | 29 | 9.17 | 0.08 |
| Norway | 16 | 1.21 | 16 | 1.20 | 0.01 |
| Poland | 10 | 0.66 | 10 | 0.66 | 0.01 |
| Portugal | 4 | 0.36 | 4 | 0.36 | 0.00 |
| Spain | 24 | 5.73 | 24 | 5.68 | 0.05 |
| Sweden | 53 | 6.93 | 53 | 6.88 | 0.06 |
| Switzerland | 52 | 19.52 | 53 | 19.42 | 0.10 |
| Totals | 411 | 100.00 | 417 | 100.00 | |

INFORMATION

Index Universe

FTSE Developed Europe ex UK Index

Index Launch

17 April 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

| | | FTSE Developed Europe ex UK ex Controversies ex CW | | FTSE Developed Europe ex UK | | |
|----------|--|---|--------|-----------------------------|--------|--------|
| ICB Code | ICB Supersector | No. of Cons | Wgt % | No. of Cons | Wgt % | Diff % |
| 1010 | Technology | 20 | 10.06 | 20 | 9.98 | 0.08 |
| 1510 | Telecommunications | 16 | 3.11 | 16 | 3.09 | 0.03 |
| 2010 | Health Care | 44 | 16.88 | 45 | 16.80 | 0.08 |
| 3010 | Banks | 34 | 8.60 | 35 | 8.75 | -0.15 |
| 3020 | Financial Services | 21 | 3.90 | 21 | 3.87 | 0.03 |
| 3030 | Insurance | 23 | 6.59 | 23 | 6.54 | 0.05 |
| 3510 | Real Estate | 16 | 1.18 | 16 | 1.17 | 0.01 |
| 4010 | Automobiles and Parts | 11 | 2.47 | 13 | 2.70 | -0.23 |
| 4020 | Consumer Products and Services | 20 | 6.88 | 20 | 6.83 | 0.06 |
| 4030 | Media | 7 | 1.14 | 7 | 1.13 | 0.01 |
| 4040 | Retailers | 5 | 0.95 | 5 | 0.95 | 0.01 |
| 4050 | Travel and Leisure | 5 | 0.48 | 5 | 0.48 | 0.00 |
| 4510 | Food Beverage and Tobacco | 22 | 6.20 | 22 | 6.15 | 0.05 |
| 4520 | Personal Care Drug and Grocery Stores | 8 | 1.04 | 8 | 1.04 | 0.01 |
| 5010 | Construction and Materials | 22 | 4.27 | 22 | 4.23 | 0.04 |
| 5020 | Industrial Goods and Services | 71 | 14.65 | 72 | 14.53 | 0.11 |
| 5510 | Basic Resources | 13 | 1.05 | 13 | 1.04 | 0.01 |
| 5520 | Chemicals | 17 | 3.31 | 17 | 3.28 | 0.03 |
| 6010 | Energy | 15 | 3.46 | 15 | 3.43 | 0.03 |
| 6510 | Utilities | 21 | 3.76 | 22 | 4.02 | -0.26 |
| Totals | | 411 | 100.00 | 417 | 100.00 | |

Index Characteristics

| Attributes | FTSE Developed Europe ex UK ex Controversies ex CW | FTSE Developed Europe ex UK |
|-----------------------------------|---|-----------------------------|
| Number of constituents | 411 | 417 |
| Net MCap (GBPm) | 6,667,405 | 6,722,900 |
| Dividend Yield % | 2.90 | 2.93 |
| Constituent Sizes (Net MCap GBPm) | | |
| Average | 16,222 | 16,122 |
| Largest | 271,189 | 271,189 |
| Smallest | 163 | 163 |
| Median | 6,023 | 6,023 |
| Weight of Largest Constituent (%) | 4.07 | 4.03 |
| Top 10 Holdings (% Index MCap) | 25.35 | 25.14 |

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