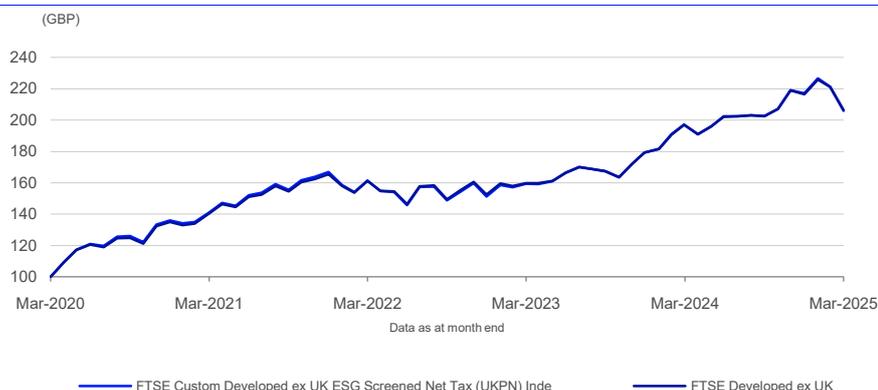


FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Index

Data as at: 31 March 2025

The FTSE Custom ESG Screened Index Series is designed to represent the performance of FTSE Russell indices that exclude companies based on ESG screens. FTSE Russell excludes companies from the underlying eligible universe that are in breach of the UN Global Compact (UNGC), involved in controversial weapons, small arms, oil sands and coal extraction. The FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Index measures the performance of investable securities in the large and mid cap value segment of the markets in FTSE Developed excluding the UK.

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 Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde	-5.1	1.6	-5.1	4.4	27.6	106.0	8.5	15.6	12.1	13.3	12.7
FTSE Developed ex UK	-4.7	1.9	-4.7	4.7	28.0	106.3	8.6	15.6	11.8	13.1	12.4

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde	6.7	29.6	13.5	-2.6	23.9	16.4	22.7	-9.4	18.6	21.1
FTSE Developed ex UK	6.1	29.9	13.2	-2.5	23.4	14.6	22.7	-7.9	17.6	20.8

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde	0.4	0.7	1.2	1.0	-11.2	-13.7	-16.5	-25.3
FTSE Developed ex UK	0.4	0.8	1.3	1.0	-10.9	-13.2	-15.5	-25.6

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 liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, both available 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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,532,120	5.15
Microsoft Corp	USA	Software and Computer Services	2,159,877	4.39
Nvidia	USA	Technology Hardware and Equipment	1,962,233	3.99
Amazon.Com	USA	Retailers	1,381,616	2.81
Meta Platforms Inc	USA	Software and Computer Services	977,022	1.99
Alphabet Class A	USA	Software and Computer Services	703,226	1.43
Broadcom	USA	Technology Hardware and Equipment	595,758	1.21
Alphabet Class C	USA	Software and Computer Services	586,533	1.19
Tesla	USA	Automobiles and Parts	557,247	1.13
Berkshire Hathaway B	USA	Investment Banking and Brokerage Services	544,683	1.11
Totals			12,000,317	24.38

Country/Market Breakdown

Country/Market	FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde		FTSE Developed ex UK		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	99	1.98	104	1.92	0.06
Austria	6	0.06	6	0.06	0.00
Belgium	13	0.29	13	0.27	0.01
Canada	40	2.45	48	2.82	-0.37
Denmark	18	0.63	18	0.60	0.03
Finland	14	0.28	14	0.27	0.01
France	58	2.64	62	2.85	-0.21
Germany	66	2.67	67	2.59	0.09
Hong Kong	66	0.58	68	0.59	-0.01
Ireland	5	0.09	5	0.08	0.00
Israel	31	0.22	31	0.21	0.01
Italy	36	0.89	37	0.88	0.01
Japan	477	6.88	487	6.69	0.18
Korea	139	1.16	145	1.12	0.04
Netherlands	30	1.14	30	1.09	0.05
New Zealand	12	0.07	12	0.07	0.00
Norway	15	0.19	15	0.18	0.01
Poland	10	0.11	10	0.11	0.01
Portugal	5	0.05	5	0.05	0.00
Singapore	35	0.43	35	0.41	0.02
Spain	23	0.87	23	0.83	0.04
Sweden	53	0.93	53	0.89	0.04
Switzerland	50	2.54	52	2.56	-0.02
USA	507	72.85	538	72.88	-0.03
Totals	1808	100.00	1878	100.00	

INFORMATION

Index Universe

FTSE Developed ex UK

Index Launch

2 June 2021

Base Date

31 December 2013

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP

Review Dates

Semi-annually in March and September

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde		FTSE Developed ex UK		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	188	28.86	189	27.53	1.33
15	Telecommunications	45	2.91	45	2.77	0.14
20	Health Care	154	11.04	154	10.52	0.52
30	Financials	273	15.68	274	15.10	0.58
35	Real Estate	134	2.48	134	2.37	0.12
40	Consumer Discretionary	292	14.44	295	13.97	0.48
45	Consumer Staples	135	4.50	142	4.87	-0.37
50	Industrials	360	12.64	378	13.66	-1.02
55	Basic Materials	112	2.58	114	2.48	0.10
60	Energy	58	2.96	68	3.85	-0.89
65	Utilities	57	1.91	85	2.88	-0.97
Totals		1808	100.00	1878	100.00	

Index Characteristics

Attributes	FTSE Custom Developed ex UK ESG Screened Net Tax (UKPN) Inde	FTSE Developed ex UK
Number of constituents	1808	1878
Dividend Yield %	1.70	1.79
Constituent (Wgt %)		
Average	0.05	0.05
Largest	5.15	4.90
Median	0.01	0.01
Top 10 Holdings (Wgt %)	24.40	23.23

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