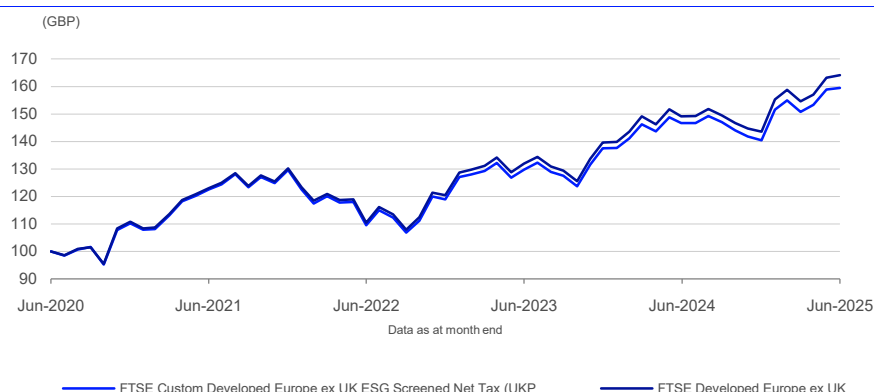


FTSE Custom Developed Europe ex UK ESG Screened Net Tax (UKPN) Index

Data as at: 30 June 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 Europe 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 Europe 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 Europe ex UK ESG Screened Net Tax (UKPN)	5.8	13.6	13.6	8.7	45.7	59.5	13.4	9.8	13.8	13.4	12.8
FTSE Developed Europe ex UK	6.1	14.4	14.4	10.0	48.6	64.1	14.1	10.4	13.9	13.5	12.8

* 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 Europe ex UK ESG Screened Net Tax (UKPN)	6.2	19.9	16.7	-10.1	19.7	8.3	17.7	-8.2	15.6	2.2
FTSE Developed Europe ex UK	6.0	19.7	17.2	-9.1	20.5	8.9	17.6	-7.5	15.8	2.8

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 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.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom Developed Europe ex UK ESG Screened Net Tax (UKP	0.6	1.0	0.8	0.7	-12.9	-12.9	-20.4	-27.5
FTSE Developed Europe ex UK	0.7	1.0	0.8	0.8	-13.1	-13.1	-19.9	-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 %
ASML Holding	Netherlands	Technology Hardware and Equipment	228,276	3.37
SAP	Germany	Software and Computer Services	227,142	3.36
Nestle	Switzerland	Food Producers	182,671	2.70
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	166,431	2.46
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	164,502	2.43
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	160,694	2.37
Siemens AG	Germany	General Industrials	136,777	2.02
Allianz SE	Germany	Non-life Insurance	113,753	1.68
Schneider Electric	France	Electronic and Electrical Equipment	104,745	1.55
LVMH	France	Personal Goods	97,051	1.43
Totals			1,582,042	23.37

Country/Market Breakdown

Country/Market	FTSE Custom Developed Europe ex UK ESG Screened Net Tax (UKP		FTSE Developed Europe ex UK		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	6	0.50	6	0.48	0.02
Belgium	13	2.14	13	2.04	0.09
Denmark	18	4.55	18	4.35	0.20
Finland	14	2.16	14	2.06	0.09
France	57	19.23	61	21.15	-1.91
Germany	64	20.47	65	19.87	0.60
Ireland	5	0.69	5	0.66	0.03
Italy	36	6.71	37	6.65	0.06
Netherlands	29	9.22	29	8.82	0.40
Norway	15	1.29	15	1.23	0.06
Poland	10	0.88	10	0.84	0.04
Portugal	5	0.41	5	0.39	0.02
Spain	23	6.89	23	6.59	0.30
Sweden	53	6.55	53	6.26	0.28
Switzerland	51	18.31	53	18.59	-0.28
Totals	399	100.00	407	100.00	

INFORMATION

Index Universe

FTSE Developed Europe 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

		FTSE Custom Developed Europe ex UK ESG Screened Net Tax (UKP)		FTSE Developed Europe ex UK		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	19	10.41	19	9.95	0.45
15	Telecommunications	16	3.51	16	3.36	0.15
20	Health Care	42	14.40	42	13.77	0.62
30	Financials	82	23.63	82	22.60	1.02
35	Real Estate	16	1.14	16	1.09	0.05
40	Consumer Discretionary	45	9.34	47	10.01	-0.67
45	Consumer Staples	29	6.95	29	6.65	0.30
50	Industrials	88	18.76	93	20.92	-2.17
55	Basic Materials	28	3.93	28	3.76	0.17
60	Energy	14	3.71	14	3.55	0.16
65	Utilities	20	4.22	21	4.33	-0.10
Totals		399	100.00	407	100.00	

Index Characteristics

Attributes	FTSE Custom Developed Europe ex UK ESG Screened Net Tax (UKP)	FTSE Developed Europe ex UK
Number of constituents	399	407
Dividend Yield %	2.84	2.99
Constituent (Wgt %)		
Average	0.25	0.25
Largest	3.37	3.23
Median	0.10	0.10
Top 10 Holdings (Wgt %)	23.37	22.35

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