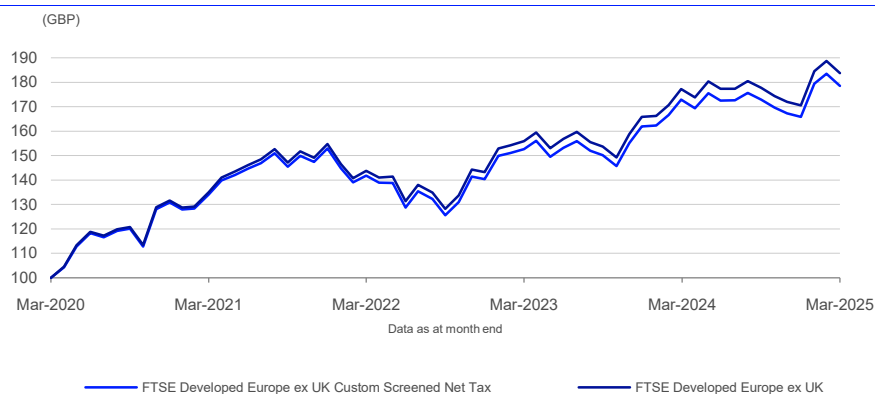


FTSE Developed Europe ex UK Custom Screened Net Tax Index

Data as at: 31 March 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 Developed Europe ex UK Custom Screened Net Tax	7.7	3.3	7.7	3.3	26.0	78.6	8.0	12.3	11.6	12.1	13.3
FTSE Developed Europe ex UK	7.8	3.4	7.8	3.7	27.9	83.8	8.5	12.9	11.6	12.1	13.4

* 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)	2020	2021	2022	2023	2024
FTSE Developed Europe ex UK Custom Screened Net Tax	7.7	16.8	-8.2	15.4	2.4
FTSE Developed Europe ex UK	8.9	17.6	-7.5	15.8	2.8

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 Custom Screened Net Tax	0.3	0.8	0.9	-	-7.8	-13.1	-20.6	-
FTSE Developed Europe ex UK	0.3	0.9	1.0	0.7	-7.7	-12.5	-19.9	-27.6

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 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 (EURm)	Wgt %
SAP	Software and Computer Services	267,964	3.27
Nestle	Food Producers	240,367	2.93
ASML Holding	Technology Hardware and Equipment	234,762	2.86
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	210,029	2.56
Novartis (REGD)	Pharmaceuticals and Biotechnology	202,120	2.46
Novo-Nordisk B	Pharmaceuticals and Biotechnology	201,409	2.45
Siemens AG	General Industrials	157,324	1.92
LVMH	Personal Goods	140,705	1.71
Allianz SE	Non-life Insurance	135,493	1.65
TotalEnergies SE	Oil Gas and Coal	115,391	1.41
Totals		1,905,564	23.22

ICB Industry Breakdown

		FTSE Developed Europe ex UK Custom Screened Net Tax			FTSE Developed Europe ex UK		
ICB Code	ICB Industry	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
10	Technology	19	771,562	9.40	19	771,562	9.40
15	Telecommunications	16	283,880	3.46	16	283,880	3.46
20	Health Care	44	1,217,883	14.84	44	1,217,883	14.83
30	Financials	82	1,846,056	22.49	82	1,846,056	22.48
35	Real Estate	16	82,592	1.01	16	82,592	1.01
40	Consumer Discretionary	49	892,136	10.87	50	895,407	10.91
45	Consumer Staples	29	575,935	7.02	29	575,935	7.01
50	Industrials	91	1,602,263	19.52	91	1,602,263	19.52
55	Basic Materials	28	319,163	3.89	28	319,163	3.89
60	Energy	14	281,686	3.43	14	281,686	3.43
65	Utilities	21	333,768	4.07	21	333,768	4.07
Totals		409	8,206,925	100.00	410	8,210,195	100.00

Country/Market Breakdown

	FTSE Developed Europe ex UK Custom Screened Net Tax			FTSE Developed Europe ex UK		
Country/Market	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	6	38,044	0.46	6	38,044	0.46
Belgium	13	169,305	2.06	13	169,305	2.06
Denmark	18	369,543	4.50	18	369,543	4.50
Finland	14	165,088	2.01	14	165,088	2.01
France	62	1,759,948	21.44	62	1,759,948	21.44
Germany	67	1,596,269	19.45	67	1,596,269	19.44
Ireland	5	52,248	0.64	5	52,248	0.64
Italy	37	543,855	6.63	37	543,855	6.62
Netherlands	30	672,691	8.20	30	672,691	8.19
Norway	15	108,834	1.33	15	108,834	1.33
Poland	10	65,930	0.80	10	65,930	0.80
Portugal	5	28,178	0.34	5	28,178	0.34
Spain	23	510,717	6.22	23	510,717	6.22
Sweden	53	547,491	6.67	53	547,491	6.67
Switzerland	51	1,578,782	19.24	52	1,582,053	19.27
Totals	409	8,206,925	100.00	410	8,210,195	100.00

INFORMATION

Index Universe

FTSE Developed Europe ex UK Index

Index Launch

28 January 2022

Base Date

30 December 2016

Base Value

1000

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

Index Characteristics

Attributes	FTSE Developed Europe ex UK Custom Screened Net Tax
Number of constituents	409
Net MCap (EURm)	8,206,925
Dividend Yield %	2.61
Constituent Sizes (Net MCap EURm)	
Average	20,066
Largest	267,964
Smallest	153
Median	7,657
Weight of Largest Constituent (%)	3.27
Top 10 Holdings (% Index MCap)	23.22

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