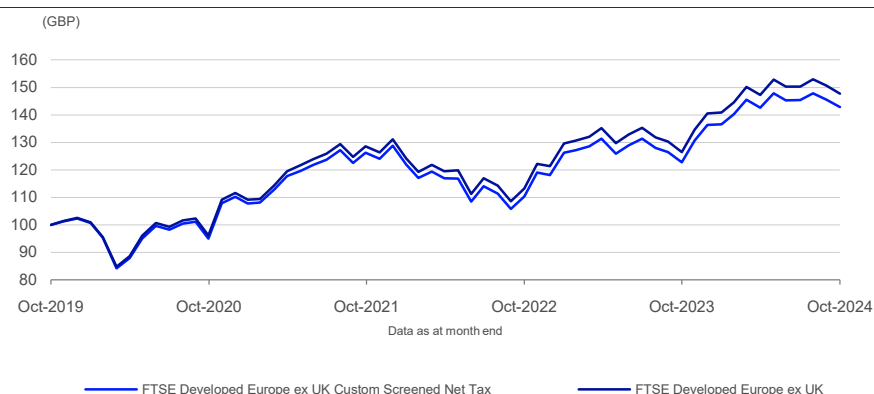


FTSE Developed Europe ex UK Custom Screened Net Tax Index

Data as at: 31 October 2024

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	-1.7	0.1	4.7	16.4	13.2	42.8	4.2	7.4	10.3	12.8	14.4
FTSE Developed Europe ex UK	-1.7	0.3	5.1	16.8	15.0	47.7	4.8	8.1	10.3	12.8	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 Custom Screened Net Tax	19.4	7.7	16.8	-8.2	15.4
FTSE Developed Europe ex UK	20.5	8.9	17.6	-7.5	15.8

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	1.5	0.3	0.5	-	-6.9	-20.6	-27.9	-
FTSE Developed Europe ex UK	1.6	0.3	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

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 %
Novo-Nordisk B	Pharmaceuticals and Biotechnology	315,959	4.05
ASML Holding	Technology Hardware and Equipment	244,339	3.13
SAP	Software and Computer Services	235,510	3.02
Nestle	Food Producers	223,451	2.87
Novartis (REGD)	Pharmaceuticals and Biotechnology	203,795	2.61
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	197,185	2.53
LVMH	Personal Goods	150,082	1.93
Siemens AG	General Industrials	132,452	1.70
Schneider Electric	Electronic and Electrical Equipment	126,301	1.62
TotalEnergies SE	Oil Gas and Coal	115,229	1.48
Totals		1,944,305	24.94

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	20	747,987	9.60	20	747,987	9.58
15	Telecommunications	16	253,486	3.25	16	253,486	3.25
20	Health Care	44	1,309,948	16.80	45	1,314,914	16.85
30	Financials	79	1,530,941	19.64	79	1,530,941	19.62
35	Real Estate	16	88,261	1.13	16	88,261	1.13
40	Consumer Discretionary	49	913,769	11.72	50	917,596	11.76
45	Consumer Staples	30	551,529	7.08	30	551,529	7.07
50	Industrials	93	1,489,901	19.11	94	1,490,323	19.10
55	Basic Materials	30	324,495	4.16	30	324,495	4.16
60	Energy	15	273,054	3.50	15	273,054	3.50
65	Utilities	22	311,875	4.00	22	311,875	4.00
Totals		414	7,795,246	100.00	417	7,804,462	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	7	35,310	0.45	7	35,310	0.45
Belgium	13	162,080	2.08	13	162,080	2.08
Denmark	18	498,296	6.39	19	498,718	6.39
Finland	14	161,627	2.07	14	161,627	2.07
France	67	1,680,904	21.56	67	1,680,904	21.54
Germany	67	1,399,078	17.95	67	1,399,078	17.93
Ireland	5	46,023	0.59	5	46,023	0.59
Italy	36	481,624	6.18	36	481,624	6.17
Netherlands	29	671,876	8.62	29	671,876	8.61
Norway	16	97,392	1.25	16	97,392	1.25
Poland	10	50,149	0.64	10	50,149	0.64
Portugal	4	26,206	0.34	4	26,206	0.34
Spain	24	449,189	5.76	24	449,189	5.76
Sweden	53	519,309	6.66	53	519,309	6.65
Switzerland	51	1,516,183	19.45	53	1,524,976	19.54
Totals	414	7,795,246	100.00	417	7,804,462	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	414
Net MCap (EURm)	7,795,246
Dividend Yield %	2.67
Constituent Sizes (Net MCap EURm)	
Average	18,829
Largest	315,959
Smallest	190
Median	7,003
Weight of Largest Constituent (%)	4.05
Top 10 Holdings (% Index MCap)	24.94

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