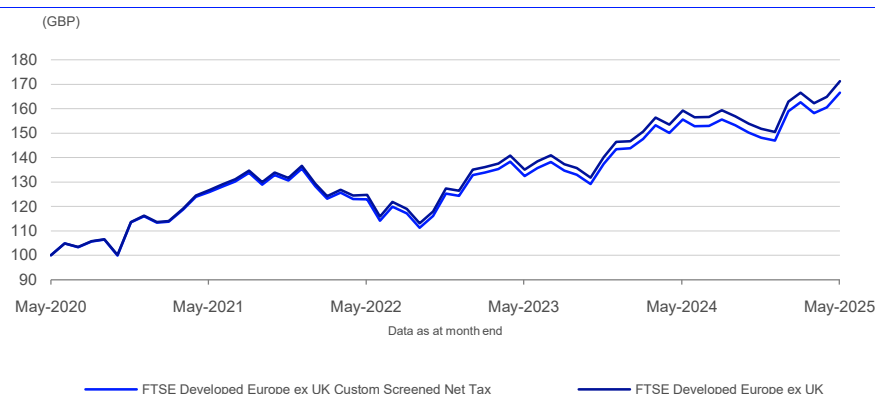


# FTSE Developed Europe ex UK Custom Screened Net Tax Index

Data as at: 30 May 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	2.5	12.4	13.4	7.1	35.5	66.6	10.7	10.8	14.1	14.0	13.0
FTSE Developed Europe ex UK	2.8	12.8	13.7	7.6	37.2	71.3	11.1	11.4	14.1	14.0	12.9

\* 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	0.5	0.8	0.8	-	-13.2	-13.2	-20.6	-
FTSE Developed Europe ex UK	0.6	0.8	0.9	0.7	-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

## 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	291,537	3.45
ASML Holding	Technology Hardware and Equipment	253,318	3.00
Nestle	Food Producers	241,784	2.86
Novartis (REGD)	Pharmaceuticals and Biotechnology	199,048	2.36
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	196,696	2.33
Novo-Nordisk B	Pharmaceuticals and Biotechnology	194,516	2.30
Siemens AG	General Industrials	157,250	1.86
Allianz SE	Non-life Insurance	134,185	1.59
Schneider Electric	Electronic and Electrical Equipment	117,862	1.39
LVMH	Personal Goods	117,705	1.39
Totals		1,903,902	22.53

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	829,116	9.81	19	829,116	9.81
15	Telecommunications	16	289,274	3.42	16	289,274	3.42
20	Health Care	44	1,176,485	13.92	44	1,176,485	13.92
30	Financials	82	1,914,919	22.66	82	1,914,919	22.65
35	Real Estate	16	90,253	1.07	16	90,253	1.07
40	Consumer Discretionary	49	895,503	10.60	50	899,346	10.64
45	Consumer Staples	29	595,968	7.05	29	595,968	7.05
50	Industrials	91	1,698,580	20.10	91	1,698,580	20.09
55	Basic Materials	28	324,174	3.84	28	324,174	3.84
60	Energy	14	281,148	3.33	14	281,148	3.33
65	Utilities	21	353,755	4.19	21	353,755	4.18
Totals		409	8,449,175	100.00	410	8,453,018	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	41,537	0.49	6	41,537	0.49
Belgium	13	176,306	2.09	13	176,306	2.09
Denmark	18	375,142	4.44	18	375,142	4.44
Finland	14	173,374	2.05	14	173,374	2.05
France	62	1,759,696	20.83	62	1,759,696	20.82
Germany	67	1,697,761	20.09	67	1,697,761	20.08
Ireland	5	56,059	0.66	5	56,059	0.66
Italy	37	572,066	6.77	37	572,066	6.77
Netherlands	30	721,761	8.54	30	721,761	8.54
Norway	15	105,915	1.25	15	105,915	1.25
Poland	10	67,113	0.79	10	67,113	0.79
Portugal	5	30,503	0.36	5	30,503	0.36
Spain	23	548,553	6.49	23	548,553	6.49
Sweden	53	538,991	6.38	53	538,991	6.38
Switzerland	51	1,584,398	18.75	52	1,588,241	18.79
Totals	409	8,449,175	100.00	410	8,453,018	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)	8,449,175
Dividend Yield %	2.58
Constituent Sizes (Net MCap EURm)	
Average	20,658
Largest	291,537
Smallest	160
Median	8,246
Weight of Largest Constituent (%)	3.45
Top 10 Holdings (% Index MCap)	22.53

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