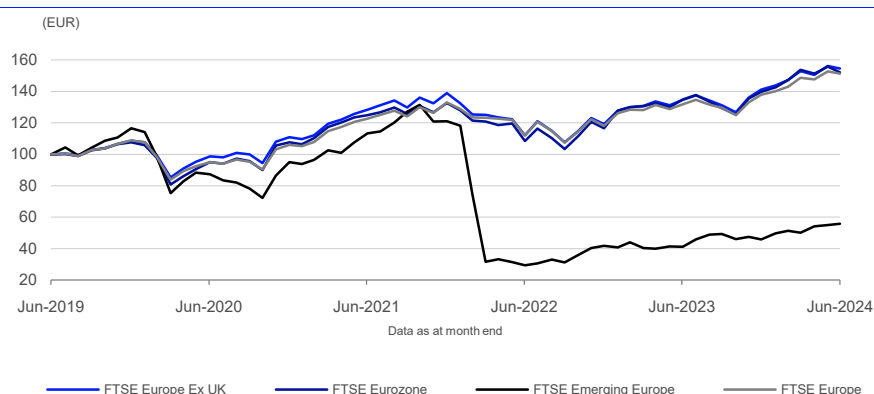


FTSE Europe ex UK Index

Data as at: 28 June 2024

The FTSE Europe ex UK Index is one of a range of indices designed to help European investors benchmark their international investments. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

5-Year Performance - Total Return



Performance and Volatility - Total Return

| Index (EUR) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|----------------------|----------|------|------|------|-------|-------|--------------|-------|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| FTSE Europe Ex UK | 1.1 | 9.5 | 9.5 | 14.8 | 20.4 | 54.6 | 6.4 | 9.1 | 10.0 | 13.0 | 16.2 |
| FTSE Eurozone | -1.2 | 8.9 | 8.9 | 12.7 | 21.8 | 52.1 | 6.8 | 8.7 | 11.0 | 14.1 | 18.1 |
| FTSE Emerging Europe | 11.3 | 21.6 | 21.6 | 35.8 | -50.8 | -44.2 | -21.0 | -11.0 | 15.0 | 60.8 | 50.4 |
| FTSE Europe | 1.7 | 9.6 | 9.6 | 14.8 | 23.2 | 51.3 | 7.2 | 8.6 | 9.6 | 12.5 | 15.9 |

* 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 % (EUR) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|----------------------|-------|------|------|------|-------|------|-------|------|-------|------|
| FTSE Europe Ex UK | 5.8 | 11.1 | 4.6 | 12.4 | -10.1 | 28.4 | 2.1 | 25.4 | -14.2 | 18.4 |
| FTSE Eurozone | 4.9 | 10.5 | 5.3 | 13.9 | -12.0 | 26.1 | 0.0 | 23.2 | -12.1 | 19.8 |
| FTSE Emerging Europe | -19.2 | -0.5 | 35.0 | 6.3 | -7.4 | 46.9 | -18.5 | 27.4 | -65.5 | 9.8 |
| FTSE Europe | 6.4 | 9.0 | 4.1 | 11.0 | -10.1 | 27.5 | -2.7 | 25.6 | -11.2 | 16.8 |

Return/Risk Ratio and Drawdown - Total Return

| Index (EUR) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|----------------------|-------------------|------|------|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| FTSE Europe Ex UK | 1.6 | 0.5 | 0.6 | 0.5 | -8.8 | -24.6 | -34.9 | -34.9 |
| FTSE Eurozone | 1.2 | 0.5 | 0.5 | 0.5 | -10.2 | -24.7 | -37.9 | -37.9 |
| FTSE Emerging Europe | 2.4 | -0.4 | -0.2 | -0.1 | -9.4 | -79.6 | -79.6 | -79.6 |
| FTSE Europe | 1.6 | 0.6 | 0.5 | 0.5 | -8.1 | -21.4 | -35.7 | -35.7 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown – based on daily data

FEATURES

Coverage

The index provides coverage of Developed and Emerging markets in Europe, excluding the UK.

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

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time and end of day.

Industry Classification Benchmark

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 (EURm) | Wgt % |
|---------------------|----------------|-------------------------------------|-----------------|-------|
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 411,991 | 5.08 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 379,253 | 4.68 |
| Nestle | Switzerland | Food Producers | 249,520 | 3.08 |
| SAP | Germany | Software and Computer Services | 207,793 | 2.56 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 203,670 | 2.51 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 179,006 | 2.21 |
| LVMH | France | Personal Goods | 175,629 | 2.17 |
| Siemens AG | Germany | General Industrials | 128,978 | 1.59 |
| TotalEnergies SE | France | Oil Gas and Coal | 125,126 | 1.54 |
| Schneider Electric | France | Electronic and Electrical Equipment | 119,432 | 1.47 |
| Totals | | | 2,180,396 | 26.88 |

ICB Supersector Breakdown

| | | FTSE Europe Ex UK | | | FTSE Europe | | |
|----------|---------------------------------------|-------------------|-----------------|--------|-------------|-----------------|--------|
| ICB Code | ICB Supersector | No. of Cons | Net MCap (EURm) | Wgt % | No. of Cons | Net MCap (EURm) | Wgt % |
| 1010 | Technology | 25 | 894,381 | 11.03 | 27 | 915,669 | 8.65 |
| 1510 | Telecommunications | 20 | 234,365 | 2.89 | 23 | 264,504 | 2.50 |
| 2010 | Health Care | 50 | 1,352,125 | 16.67 | 56 | 1,687,053 | 15.93 |
| 3010 | Banks | 52 | 724,213 | 8.93 | 57 | 994,913 | 9.39 |
| 3020 | Financial Services | 27 | 299,296 | 3.69 | 35 | 415,330 | 3.92 |
| 3030 | Insurance | 24 | 482,400 | 5.95 | 31 | 560,462 | 5.29 |
| 3510 | Real Estate | 27 | 83,666 | 1.03 | 32 | 116,176 | 1.10 |
| 4010 | Automobiles and Parts | 18 | 244,380 | 3.01 | 18 | 244,380 | 2.31 |
| 4020 | Consumer Products and Services | 27 | 562,991 | 6.94 | 33 | 632,036 | 5.97 |
| 4030 | Media | 7 | 94,176 | 1.16 | 11 | 205,263 | 1.94 |
| 4040 | Retailers | 11 | 73,319 | 0.90 | 16 | 105,515 | 1.00 |
| 4050 | Travel and Leisure | 11 | 47,664 | 0.59 | 16 | 108,835 | 1.03 |
| 4510 | Food Beverage and Tobacco | 26 | 496,983 | 6.13 | 31 | 655,895 | 6.19 |
| 4520 | Personal Care Drug and Grocery Stores | 12 | 86,138 | 1.06 | 18 | 287,744 | 2.72 |
| 5010 | Construction and Materials | 42 | 328,360 | 4.05 | 43 | 376,033 | 3.55 |
| 5020 | Industrial Goods and Services | 93 | 1,141,809 | 14.08 | 113 | 1,460,816 | 13.79 |
| 5510 | Basic Resources | 25 | 92,490 | 1.14 | 31 | 273,190 | 2.58 |
| 5520 | Chemicals | 25 | 252,808 | 3.12 | 27 | 262,686 | 2.48 |
| 6010 | Energy | 24 | 311,374 | 3.84 | 26 | 619,604 | 5.85 |
| 6510 | Utilities | 42 | 307,637 | 3.79 | 47 | 404,479 | 3.82 |
| Totals | | 588 | 8,110,573 | 100.00 | 691 | 10,590,584 | 100.00 |

Index Characteristics

| Attributes | FTSE Europe Ex UK | FTSE Europe |
|-----------------------------------|-------------------|-------------|
| Number of constituents | 588 | 691 |
| Net MCap (EURm) | 8,110,573 | 10,590,584 |
| Dividend Yield % | 2.96 | 3.13 |
| Constituent Sizes (Net MCap EURm) | | |
| Average | 13,793 | 15,326 |
| Largest | 411,991 | 411,991 |
| Smallest | 61 | 61 |
| Median | 4,437 | 5,124 |
| Weight of Largest Constituent (%) | 5.08 | 3.89 |
| Top 10 Holdings (% Index MCap) | 26.88 | 22.57 |

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 June 2000

Base Date

31 May 2000

Base Value

200

Investability Screen

Free float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, Sterling, Yen, Euro and Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

| Country/Market | No. of Cons | Net MCap (EURm) | Wgt % |
|----------------|-------------|-----------------|--------|
| Austria | 7 | 33,611 | 0.41 |
| Belgium | 14 | 148,735 | 1.83 |
| Czech Rep. | 4 | 9,492 | 0.12 |
| Denmark | 18 | 584,133 | 7.20 |
| Finland | 14 | 160,361 | 1.98 |
| France | 69 | 1,696,671 | 20.92 |
| Germany | 70 | 1,340,545 | 16.53 |
| Greece | 29 | 41,512 | 0.51 |
| Hungary | 4 | 18,456 | 0.23 |
| Iceland | 11 | 7,198 | 0.09 |
| Ireland | 5 | 43,894 | 0.54 |
| Italy | 34 | 450,332 | 5.55 |
| Netherlands | 31 | 819,534 | 10.10 |
| Norway | 17 | 104,116 | 1.28 |
| Poland | 10 | 57,760 | 0.71 |
| Portugal | 4 | 28,110 | 0.35 |
| Romania | 7 | 10,828 | 0.13 |
| Spain | 25 | 428,509 | 5.28 |
| Sweden | 52 | 526,424 | 6.49 |
| Switzerland | 52 | 1,507,899 | 18.59 |
| Turkiye | 111 | 92,455 | 1.14 |
| Totals | 588 | 8,110,573 | 100.00 |

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