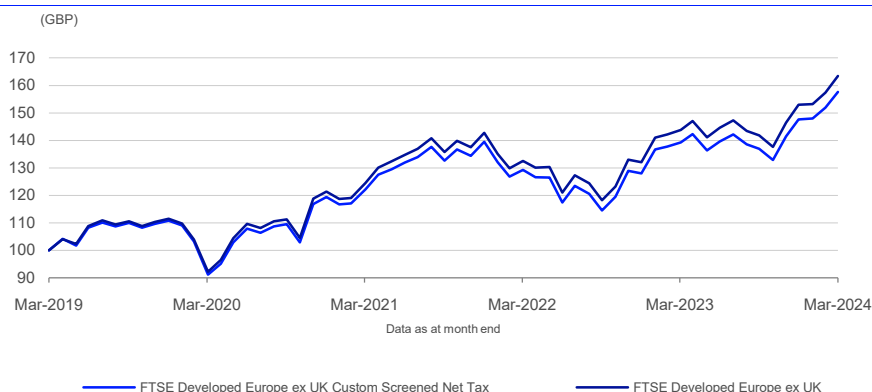


FTSE Developed Europe ex UK Custom Screened Net Tax Index

Data as at: 29 March 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	6.8	15.1	6.8	13.2	29.0	57.6	8.9	9.5	10.6	12.9	14.6
FTSE Developed Europe ex UK	6.8	15.2	6.8	13.7	31.3	63.4	9.5	10.3	10.6	12.9	14.5

* 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	1.4	0.7	0.7	-	-8.7	-20.6	-27.9	-
FTSE Developed Europe ex UK	1.4	0.7	0.7	0.7	-8.5	-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	365,295	4.54
ASML Holding	Technology Hardware and Equipment	351,628	4.37
Nestle	Food Producers	262,813	3.27
LVMH	Personal Goods	206,120	2.56
SAP	Software and Computer Services	197,840	2.46
Novartis (REGD)	Pharmaceuticals and Biotechnology	185,760	2.31
Roche Hldgs (GENUS)	Pharmaceuticals and Biotechnology	163,520	2.03
Siemens AG	General Industrials	131,820	1.64
TotalEnergies SE	Oil Gas and Coal	130,779	1.62
Schneider Electric	Electronic and Electrical Equipment	111,791	1.39
Totals		2,107,366	26.18

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	850,092	10.56	20	850,092	10.56
15	Telecommunications	16	220,866	2.74	16	220,866	2.74
20	Health Care	43	1,275,157	15.84	43	1,275,157	15.83
30	Financials	78	1,483,522	18.43	78	1,483,522	18.42
35	Real Estate	16	82,436	1.02	16	82,436	1.02
40	Consumer Discretionary	54	1,100,566	13.67	55	1,104,668	13.72
45	Consumer Staples	29	603,045	7.49	29	603,045	7.49
50	Industrials	98	1,487,200	18.48	98	1,487,200	18.47
55	Basic Materials	32	357,821	4.45	32	357,821	4.44
60	Energy	15	300,112	3.73	15	300,112	3.73
65	Utilities	22	288,132	3.58	22	288,132	3.58
Totals		423	8,048,950	100.00	424	8,053,052	100.00

Country Breakdown

	FTSE Developed Europe ex UK Custom Screened Net Tax			FTSE Developed Europe ex UK		
Country	No. of Cons	Net MCap (EURm)	Wgt %	No. of Cons	Net MCap (EURm)	Wgt %
Austria	7	33,328	0.41	7	33,328	0.41
Belgium	15	157,257	1.95	15	157,257	1.95
Denmark	17	544,948	6.77	17	544,948	6.77
Finland	14	155,071	1.93	14	155,071	1.93
France	69	1,855,200	23.05	69	1,855,200	23.04
Germany	70	1,381,951	17.17	70	1,381,951	17.16
Ireland	5	45,398	0.56	5	45,398	0.56
Italy	35	476,300	5.92	35	476,300	5.91
Netherlands	31	798,327	9.92	31	798,327	9.91
Norway	18	104,458	1.30	18	104,458	1.30
Poland	10	54,083	0.67	10	54,083	0.67
Portugal	4	26,255	0.33	4	26,255	0.33
Spain	25	440,399	5.47	25	440,399	5.47
Sweden	52	517,754	6.43	52	517,754	6.43
Switzerland	51	1,458,221	18.12	52	1,462,323	18.16
Totals	423	8,048,950	100.00	424	8,053,052	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	423
Net MCap (EURm)	8,048,950
Dividend Yield %	2.41
Constituent Sizes (Net MCap EURm)	
Average	19,028
Largest	365,295
Smallest	152
Median	6,949
Weight of Largest Constituent (%)	4.54
Top 10 Holdings (% Index MCap)	26.18

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