

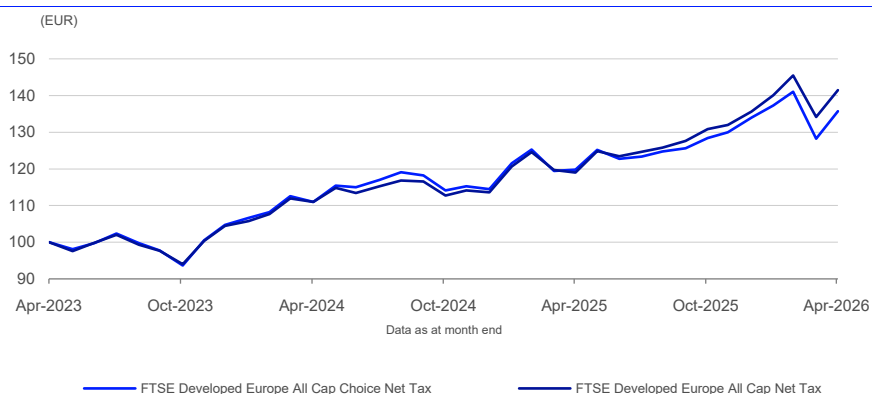
# FTSE Developed Europe All Cap Choice Net Tax Index

Data as at: 30 April 2026

The FTSE Developed Europe All Cap Choice Index measures the performance of the FTSE Developed Europe All Cap Index after excluding companies involved in Non-Renewable Energy (Nuclear Power, Fossil Fuels), Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

The index is part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

## 3-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 Developed Europe All Cap Choice Net Tax	-1.2	5.7	1.3	13.3	35.7	44.2	10.7	7.6	12.4	13.7	13.4
FTSE Developed Europe All Cap Net Tax	1.0	8.2	4.3	18.9	41.5	56.9	12.3	9.4	11.7	13.6	12.8

\* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Developed Europe All Cap Choice Net Tax	-1.6	11.3	-12.6	28.3	-0.5	25.7	-15.8	16.3	9.3	17.0
FTSE Developed Europe All Cap Net Tax	2.2	11.1	-11.1	26.5	-2.5	24.9	-11.2	15.7	8.8	19.4

## 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

Index methodologies are freely available on the FTSE Russell website.

### Availability

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

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Europe All Cap Choice Net Tax	1.0	0.8	0.6	0.6	-10.6	-16.4	-24.7	-34.5
FTSE Developed Europe All Cap Net Tax	1.6	0.9	0.7	0.6	-9.5	-16.2	-21.4	-36.0

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

Drawdown - based on daily data

## Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	473,803	5.27
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	243,841	2.71
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	242,308	2.70
AstraZeneca	UK	Pharmaceuticals and Biotechnology	241,971	2.69
Nestle	Switzerland	Food Producers	221,553	2.46
Siemens AG	Germany	General Industrials	185,277	2.06
Banco Santander	Spain	Banks	151,788	1.69
SAP	Germany	Software and Computer Services	149,454	1.66
Allianz SE	Germany	Non-life Insurance	147,913	1.65
UBS Group AG	Switzerland	Investment Banking and Brokerage Services	117,448	1.31
<b>Totals</b>			<b>2,175,357</b>	<b>24.20</b>

## Country/Market Breakdown

Country/Market	FTSE Developed Europe All Cap Choice Net Tax		FTSE Developed Europe All Cap Net Tax		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	20	0.73	25	0.65	0.08
Belgium	33	1.98	38	1.86	0.12
Denmark	34	3.58	41	2.69	0.89
Finland	23	2.10	32	1.98	0.12
France	92	9.53	130	14.37	-4.85
Germany	122	14.47	143	13.30	1.17
Ireland	7	0.80	7	0.55	0.25
Italy	66	5.48	84	5.60	-0.13
Netherlands	39	10.00	53	7.42	2.58
Norway	36	1.35	56	1.51	-0.16
Poland	25	1.05	31	0.98	0.07
Portugal	8	0.25	14	0.36	-0.11
Spain	42	5.63	56	5.71	-0.09
Sweden	125	7.19	143	5.57	1.62
Switzerland	99	16.88	113	14.01	2.87
UK	185	18.97	232	23.44	-4.47
<b>Totals</b>	<b>956</b>	<b>100.00</b>	<b>1198</b>	<b>100.00</b>	

## INFORMATION

## Index Universe

FTSE Developed Europe All Cap Index

## Index Launch

19 February 2020

## Base Date

20 March 2015

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

End-of-day index available

## End-of-Day Distribution

Via FTP and email

## Currency

EUR, USD

## Review Dates

Quarterly in March, June, September, December

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed Europe All Cap Choice Net Tax		FTSE Developed Europe All Cap Net Tax		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	69	11.38	77	8.24	3.14
1510	Telecommunications	35	4.44	35	3.05	1.40
2010	Health Care	97	18.04	100	12.41	5.62
3010	Banks	75	16.93	77	13.66	3.26
3020	Financial Services	77	6.12	79	4.22	1.90
3030	Insurance	35	7.53	36	5.67	1.86
3510	Real Estate	85	2.26	85	1.55	0.71
4010	Automobiles and Parts	21	1.81	24	1.41	0.40
4020	Consumer Products and Services	58	3.78	61	4.13	-0.35
4030	Media	29	0.89	31	0.64	0.25
4040	Retailers	28	1.33	31	0.97	0.36
4050	Travel and Leisure	24	0.83	34	0.75	0.08
4510	Food Beverage and Tobacco	38	4.54	51	5.29	-0.74
4520	Personal Care Drug and Grocery Stores	25	3.23	26	2.22	1.01
5010	Construction and Materials	49	1.99	74	3.63	-1.65
5020	Industrial Goods and Services	131	10.72	206	15.59	-4.86
5510	Basic Resources	27	1.27	42	2.84	-1.57
5520	Chemicals	29	1.81	37	2.16	-0.35
6010	Energy	5	0.38	45	6.65	-6.27
6510	Utilities	19	0.73	47	4.93	-4.20
<b>Totals</b>		<b>956</b>	<b>100.00</b>	<b>1198</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed Europe All Cap Choice Net Tax	FTSE Developed Europe All Cap Net Tax
Number of constituents	956	1198
Net MCap (EURm)	8,990,676	13,109,027
Dividend Yield %	2.36	2.35
Constituent Sizes (Net MCap EURm)		
Average	9,404	10,942
Largest	473,803	473,803
Smallest	78	78
Median	2,019	2,264
Weight of Largest Constituent (%)	5.27	3.61
Top 10 Holdings (% Index MCap)	24.20	18.29

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[info@ftserussell.com](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659