

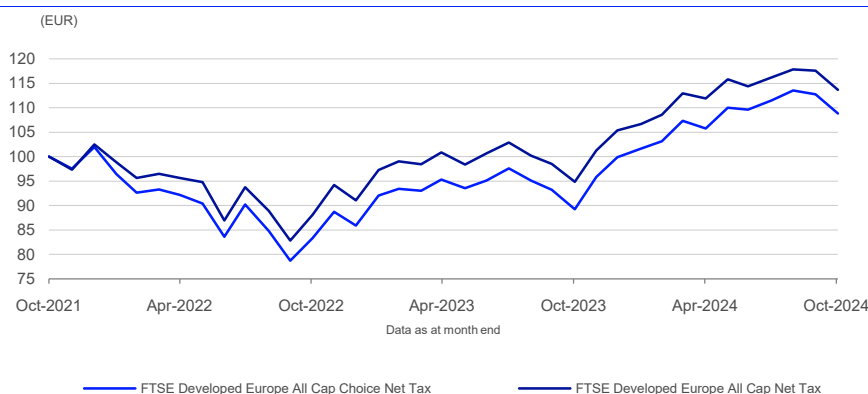
FTSE Developed Europe All Cap Choice Net Tax Index

Data as at: 31 October 2024

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	-2.4	2.9	9.0	21.9	8.9	40.6	2.9	7.1	10.0	12.9	16.1
FTSE Developed Europe All Cap Net Tax	-2.2	1.6	7.9	19.9	13.7	42.2	4.4	7.3	10.1	12.8	16.2

* 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)	2019	2020	2021	2022	2023
FTSE Developed Europe All Cap Choice Net Tax	28.3	-0.5	25.7	-15.8	16.3
FTSE Developed Europe All Cap Net Tax	26.5	-2.5	24.9	-11.2	15.7

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	2.1	0.2	0.4	-	-6.7	-24.7	-34.5	-
FTSE Developed Europe All Cap Net Tax	1.9	0.3	0.5	0.5	-7.0	-21.4	-36.0	-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 %
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	315,959	4.04
ASML Holding	Netherlands	Technology Hardware and Equipment	244,339	3.12
SAP	Germany	Software and Computer Services	235,510	3.01
Nestle	Switzerland	Food Producers	223,451	2.86
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	203,795	2.60
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	197,185	2.52
AstraZeneca	UK	Pharmaceuticals and Biotechnology	195,842	2.50
Unilever	UK	Personal Care Drug and Grocery Stores	137,991	1.76
Allianz SE	Germany	Non-life Insurance	112,892	1.44
Sanofi	France	Pharmaceuticals and Biotechnology	106,748	1.36
Totals			1,973,713	25.23

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	19	0.50	24	0.47	0.03
Belgium	34	1.79	37	1.73	0.06
Denmark	32	6.32	40	4.86	1.46
Finland	25	1.95	34	1.69	0.26
France	97	10.70	130	15.67	-4.97
Germany	129	13.91	151	13.23	0.69
Ireland	6	0.60	6	0.42	0.18
Italy	68	4.83	85	4.74	0.09
Netherlands	43	8.28	54	6.30	1.98
Norway	46	1.33	58	1.32	0.02
Poland	25	0.73	31	0.64	0.08
Portugal	10	0.21	14	0.31	-0.10
Spain	36	4.13	53	4.29	-0.17
Sweden	124	6.27	140	5.63	0.65
Switzerland	104	16.97	115	14.36	2.60
UK	214	21.49	263	24.35	-2.86
Totals	1012	100.00	1235	100.00	

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

		FTSE Developed Europe All Cap Choice Net Tax		FTSE Developed Europe All Cap Net Tax		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	79	9.85	85	7.53	2.32
1510	Telecommunications	36	3.84	36	2.69	1.15
2010	Health Care	100	21.41	104	15.11	6.30
3010	Banks	69	11.26	71	9.46	1.80
3020	Financial Services	80	6.28	80	4.41	1.88
3030	Insurance	39	7.02	40	5.48	1.54
3510	Real Estate	90	2.64	90	1.85	0.79
4010	Automobiles and Parts	23	2.59	27	2.00	0.59
4020	Consumer Products and Services	56	5.13	59	5.58	-0.46
4030	Media	30	2.79	31	1.96	0.83
4040	Retailers	34	1.63	36	1.18	0.45
4050	Travel and Leisure	23	0.89	34	1.25	-0.36
4510	Food Beverage and Tobacco	37	5.10	50	6.00	-0.90
4520	Personal Care Drug and Grocery Stores	28	4.08	29	2.86	1.21
5010	Construction and Materials	47	2.48	67	4.07	-1.60
5020	Industrial Goods and Services	158	9.24	224	14.62	-5.38
5510	Basic Resources	27	1.14	43	2.44	-1.31
5520	Chemicals	30	1.78	34	2.47	-0.68
6010	Energy	8	0.27	49	5.15	-4.88
6510	Utilities	18	0.60	46	3.88	-3.28
Totals		1012	100.00	1235	100.00	

Index Characteristics

Attributes	FTSE Developed Europe All Cap Choice Net Tax	FTSE Developed Europe All Cap Net Tax
Number of constituents	1012	1235
Net MCap (EURm)	7,824,170	11,154,618
Dividend Yield %	2.43	2.59
Constituent Sizes (Net MCap EURm)		
Average	7,731	9,032
Largest	315,959	315,959
Smallest	31	31
Median	1,727	1,977
Weight of Largest Constituent (%)	4.04	2.83
Top 10 Holdings (% Index MCap)	25.23	18.95

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