

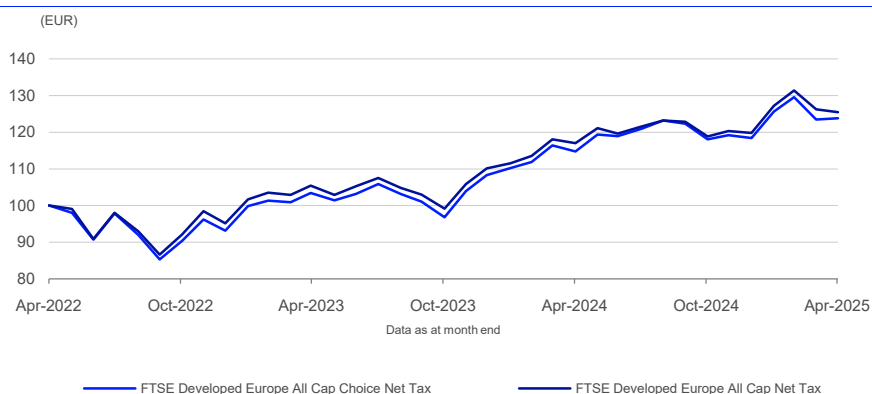
FTSE Developed Europe All Cap Choice Net Tax Index

Data as at: 30 April 2025

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 | -1.5 | 4.9 | 4.6 | 7.9 | 23.9 | 65.6 | 7.4 | 10.6 | 14.6 | 15.1 | 13.8 |
| FTSE Developed Europe All Cap Net Tax | -1.4 | 5.6 | 4.8 | 7.3 | 25.5 | 74.5 | 7.9 | 11.8 | 14.7 | 15.2 | 13.6 |

* 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) | 2020 | 2021 | 2022 | 2023 | 2024 |
|--|------|------|-------|------|------|
| FTSE Developed Europe All Cap Choice Net Tax | -0.5 | 25.7 | -15.8 | 16.3 | 9.3 |
| FTSE Developed Europe All Cap Net Tax | -2.5 | 24.9 | -11.2 | 15.7 | 8.8 |

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 | 0.5 | 0.5 | 0.8 | 0.4 | -16.4 | -16.4 | -24.7 | -34.5 |
| FTSE Developed Europe All Cap Net Tax | 0.5 | 0.6 | 0.9 | 0.4 | -16.2 | -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 % |
|---------------------|----------------|---------------------------------------|-----------------|-------|
| SAP | Germany | Software and Computer Services | 279,915 | 3.49 |
| Nestle | Switzerland | Food Producers | 241,516 | 3.01 |
| ASML Holding | Netherlands | Technology Hardware and Equipment | 225,658 | 2.82 |
| Roche Hldgs (GENUS) | Switzerland | Pharmaceuticals and Biotechnology | 199,200 | 2.49 |
| Novartis (REGD) | Switzerland | Pharmaceuticals and Biotechnology | 198,230 | 2.47 |
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 188,794 | 2.36 |
| Novo-Nordisk B | Denmark | Pharmaceuticals and Biotechnology | 186,467 | 2.33 |
| Allianz SE | Germany | Non-life Insurance | 140,111 | 1.75 |
| Unilever | UK | Personal Care Drug and Grocery Stores | 136,276 | 1.70 |
| Sanofi | France | Pharmaceuticals and Biotechnology | 105,418 | 1.32 |
| Totals | | | 1,901,585 | 23.73 |

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 | 0.58 | 24 | 0.53 | 0.05 |
| Belgium | 33 | 1.81 | 39 | 1.79 | 0.02 |
| Denmark | 33 | 4.61 | 42 | 3.46 | 1.15 |
| Finland | 24 | 1.97 | 33 | 1.67 | 0.30 |
| France | 92 | 11.22 | 125 | 15.67 | -4.45 |
| Germany | 126 | 14.86 | 147 | 14.93 | -0.07 |
| Ireland | 7 | 0.66 | 7 | 0.46 | 0.20 |
| Italy | 66 | 5.27 | 84 | 5.10 | 0.17 |
| Netherlands | 42 | 7.93 | 52 | 6.02 | 1.91 |
| Norway | 37 | 1.24 | 56 | 1.30 | -0.06 |
| Poland | 24 | 0.98 | 30 | 0.83 | 0.15 |
| Portugal | 8 | 0.20 | 14 | 0.30 | -0.10 |
| Spain | 37 | 4.73 | 52 | 4.80 | -0.07 |
| Sweden | 125 | 6.24 | 141 | 5.54 | 0.70 |
| Switzerland | 101 | 17.08 | 114 | 14.31 | 2.77 |
| UK | 203 | 20.62 | 253 | 23.29 | -2.66 |
| Totals | 977 | 100.00 | 1213 | 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 | 78 | 11.04 | 85 | 8.30 | 2.74 |
| 1510 | Telecommunications | 37 | 4.19 | 37 | 2.92 | 1.27 |
| 2010 | Health Care | 97 | 19.42 | 100 | 13.58 | 5.84 |
| 3010 | Banks | 70 | 14.03 | 71 | 11.30 | 2.73 |
| 3020 | Financial Services | 81 | 6.63 | 81 | 4.62 | 2.00 |
| 3030 | Insurance | 38 | 8.11 | 39 | 6.34 | 1.76 |
| 3510 | Real Estate | 86 | 2.56 | 86 | 1.78 | 0.77 |
| 4010 | Automobiles and Parts | 22 | 2.33 | 25 | 1.81 | 0.52 |
| 4020 | Consumer Products and Services | 61 | 5.10 | 63 | 5.32 | -0.22 |
| 4030 | Media | 29 | 1.66 | 31 | 1.19 | 0.47 |
| 4040 | Retailers | 32 | 1.52 | 34 | 1.11 | 0.41 |
| 4050 | Travel and Leisure | 22 | 0.79 | 31 | 0.79 | 0.01 |
| 4510 | Food Beverage and Tobacco | 37 | 5.24 | 51 | 6.28 | -1.04 |
| 4520 | Personal Care Drug and Grocery Stores | 26 | 4.04 | 27 | 2.82 | 1.22 |
| 5010 | Construction and Materials | 44 | 1.69 | 68 | 3.72 | -2.03 |
| 5020 | Industrial Goods and Services | 145 | 8.40 | 217 | 14.84 | -6.44 |
| 5510 | Basic Resources | 26 | 1.04 | 42 | 2.01 | -0.97 |
| 5520 | Chemicals | 23 | 1.44 | 33 | 2.39 | -0.94 |
| 6010 | Energy | 6 | 0.19 | 47 | 4.70 | -4.51 |
| 6510 | Utilities | 17 | 0.59 | 45 | 4.18 | -3.59 |
| Totals | | 977 | 100.00 | 1213 | 100.00 | |

Index Characteristics

| Attributes | FTSE Developed Europe All Cap Choice Net Tax | FTSE Developed Europe All Cap Net Tax |
|-----------------------------------|---|--|
| Number of constituents | 977 | 1213 |
| Net MCap (EURm) | 8,012,666 | 11,489,453 |
| Dividend Yield % | 2.42 | 2.56 |
| Constituent Sizes (Net MCap EURm) | | |
| Average | 8,201 | 9,472 |
| Largest | 279,915 | 279,915 |
| Smallest | 53 | 53 |
| Median | 1,836 | 2,062 |
| Weight of Largest Constituent (%) | 3.49 | 2.44 |
| Top 10 Holdings (% Index MCap) | 23.73 | 17.57 |

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