

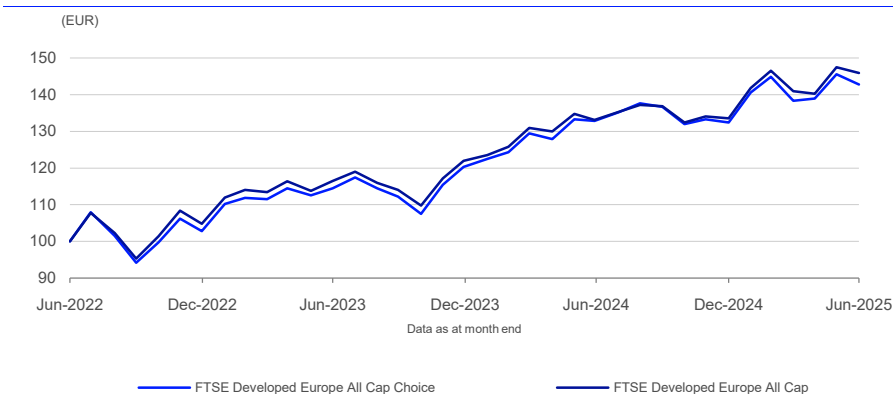
# FTSE Developed Europe All Cap Choice Index

Data as at: 30 June 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	3.2	7.8	7.8	7.5	42.8	65.2	12.6	10.6	14.7	14.7	13.9
FTSE Developed Europe All Cap	3.5	9.3	9.3	9.6	45.9	75.6	13.4	11.9	14.7	14.7	13.7

\* 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	-0.1	26.4	-15.3	17.1	10.1
FTSE Developed Europe All Cap	-2.0	25.6	-10.7	16.4	9.5

## 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	0.5	0.8	0.8	0.4	-16.2	-16.2	-24.2	-34.5
FTSE Developed Europe All Cap	0.6	0.9	0.9	0.5	-16.1	-16.1	-21.0	-36.0

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

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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
ASML Holding	Netherlands	Technology Hardware and Equipment	266,489	3.28
SAP	Germany	Software and Computer Services	265,165	3.27
Nestle	Switzerland	Food Producers	213,250	2.63
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	194,291	2.39
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	192,040	2.37
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	187,593	2.31
AstraZeneca	UK	Pharmaceuticals and Biotechnology	176,928	2.18
Allianz SE	Germany	Non-life Insurance	132,795	1.64
Unilever	UK	Personal Care Drug and Grocery Stores	127,043	1.57
Banco Santander	Spain	Banks	105,997	1.31
Totals			1,861,591	22.95

Country/Market Breakdown

	FTSE Developed Europe All Cap Choice		FTSE Developed Europe All Cap		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	19	0.62	24	0.56	0.06
Belgium	32	1.74	39	1.73	0.01
Denmark	33	4.64	40	3.44	1.20
Finland	24	1.93	33	1.67	0.26
France	92	10.79	125	15.65	-4.86
Germany	124	14.89	145	14.85	0.04
Ireland	7	0.71	7	0.49	0.22
Italy	66	5.25	84	5.16	0.09
Netherlands	42	8.70	52	6.51	2.20
Norway	36	1.19	55	1.28	-0.09
Poland	25	1.03	31	0.90	0.13
Portugal	8	0.22	14	0.32	-0.10
Spain	38	4.95	52	4.99	-0.04
Sweden	126	6.49	141	5.35	1.14
Switzerland	101	16.48	115	13.92	2.56
UK	202	20.37	252	23.18	-2.81
Totals	975	100.00	1209	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		FTSE Developed Europe All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	77	11.57	84	8.62	2.95
1510	Telecommunications	37	4.06	37	2.82	1.24
2010	Health Care	95	18.40	97	12.83	5.58
3010	Banks	69	14.77	70	11.82	2.96
3020	Financial Services	81	6.55	81	4.55	2.00
3030	Insurance	38	7.81	39	6.04	1.77
3510	Real Estate	85	2.59	87	1.80	0.78
4010	Automobiles and Parts	23	2.28	25	1.77	0.52
4020	Consumer Products and Services	61	4.95	63	5.14	-0.18
4030	Media	28	1.25	31	0.91	0.35
4040	Retailers	32	1.49	34	1.09	0.40
4050	Travel and Leisure	22	0.84	31	0.84	0.00
4510	Food Beverage and Tobacco	37	4.82	51	5.82	-1.00
4520	Personal Care Drug and Grocery Stores	27	3.84	28	2.67	1.17
5010	Construction and Materials	45	1.72	69	3.76	-2.04
5020	Industrial Goods and Services	145	9.36	215	16.12	-6.77
5510	Basic Resources	26	1.06	42	1.94	-0.88
5520	Chemicals	24	1.84	33	2.29	-0.45
6010	Energy	6	0.20	47	4.97	-4.77
6510	Utilities	17	0.59	45	4.21	-3.62
<b>Totals</b>		<b>975</b>	<b>100.00</b>	<b>1209</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed Europe All Cap Choice	FTSE Developed Europe All Cap
Number of constituents	975	1209
Net MCap (EURm)	8,112,766	11,676,609
Dividend Yield %	3.09	3.12
Constituent Sizes (Net MCap EURm)		
Average	8,321	9,658
Largest	266,489	266,489
Smallest	37	37
Median	1,929	2,124
Weight of Largest Constituent (%)	3.28	2.28
Top 10 Holdings (% Index MCap)	22.95	17.26

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