

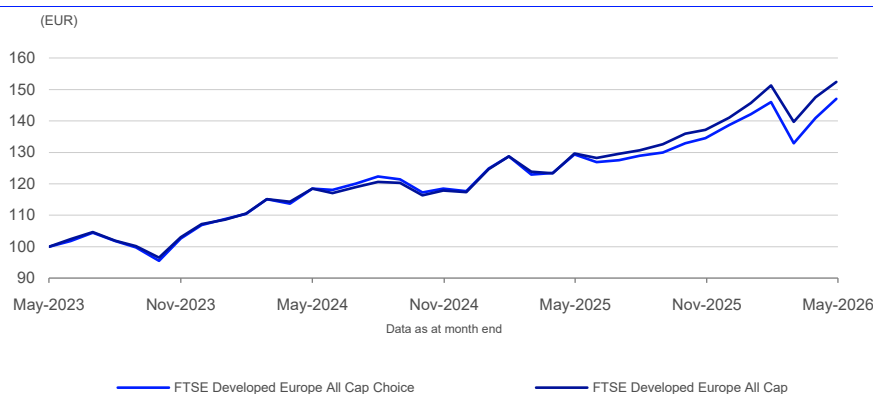
FTSE Developed Europe All Cap Choice Index

Data as at: 29 May 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	0.7	9.4	6.1	13.7	47.1	51.1	13.7	8.6	12.7	13.9	13.5
FTSE Developed Europe All Cap	0.7	11.1	8.1	17.5	52.4	62.6	15.1	10.2	12.0	13.8	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	-0.9	12.0	-12.0	29.2	-0.1	26.4	-15.3	17.1	10.1	17.8
FTSE Developed Europe All Cap	2.9	11.8	-10.6	27.3	-2.0	25.6	-10.7	16.4	9.5	20.2

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	1.1	1.0	0.6	0.6	-10.5	-16.2	-24.2	-34.5
FTSE Developed Europe All Cap	1.4	1.1	0.8	0.7	-9.4	-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	536,749	5.77
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	253,734	2.73
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	247,832	2.66
AstraZeneca	UK	Pharmaceuticals and Biotechnology	238,760	2.57
Nestle	Switzerland	Food Producers	224,010	2.41
Siemens AG	Germany	General Industrials	197,932	2.13
SAP	Germany	Software and Computer Services	159,479	1.71
Banco Santander	Spain	Banks	156,877	1.69
Allianz SE	Germany	Non-life Insurance	145,099	1.56
UBS Group AG	Switzerland	Investment Banking and Brokerage Services	126,868	1.36
Totals			2,287,340	24.59

Country/Market Breakdown

Country/Market	FTSE Developed Europe All Cap Choice		FTSE Developed Europe All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	20	0.77	25	0.68	0.09
Belgium	33	2.00	38	1.91	0.10
Denmark	34	3.60	41	2.72	0.88
Finland	23	2.16	32	2.01	0.14
France	92	9.30	130	14.12	-4.82
Germany	122	14.71	143	13.29	1.42
Ireland	7	0.80	7	0.55	0.25
Italy	65	5.63	83	5.68	-0.06
Netherlands	39	10.48	53	7.84	2.64
Norway	36	1.32	56	1.46	-0.14
Poland	25	1.08	31	1.02	0.06
Portugal	8	0.24	14	0.34	-0.10
Spain	42	5.66	56	5.70	-0.05
Sweden	125	7.21	144	5.63	1.58
Switzerland	99	16.73	113	14.16	2.56
UK	184	18.33	231	22.88	-4.55
Totals	954	100.00	1197	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

ICB Code	ICB Supersector	FTSE Developed Europe All Cap Choice		FTSE Developed Europe All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	69	12.38	78	9.00	3.38
1510	Telecommunications	34	4.49	34	3.11	1.38
2010	Health Care	97	17.74	100	12.32	5.42
3010	Banks	75	17.11	77	13.91	3.20
3020	Financial Services	77	6.02	79	4.19	1.83
3030	Insurance	35	7.19	36	5.42	1.77
3510	Real Estate	85	2.17	85	1.50	0.67
4010	Automobiles and Parts	21	1.81	24	1.43	0.38
4020	Consumer Products and Services	58	3.93	61	4.35	-0.42
4030	Media	29	0.90	31	0.66	0.25
4040	Retailers	28	1.34	31	0.99	0.35
4050	Travel and Leisure	23	0.85	33	0.76	0.08
4510	Food Beverage and Tobacco	38	4.39	51	5.24	-0.85
4520	Personal Care Drug and Grocery Stores	25	3.00	26	2.08	0.92
5010	Construction and Materials	49	1.92	74	3.57	-1.65
5020	Industrial Goods and Services	131	10.60	206	15.75	-5.15
5510	Basic Resources	27	1.35	42	2.99	-1.64
5520	Chemicals	29	1.78	37	2.10	-0.32
6010	Energy	5	0.33	45	6.05	-5.71
6510	Utilities	19	0.68	47	4.56	-3.88
Totals		954	100.00	1197	100.00	

Index Characteristics

Attributes	FTSE Developed Europe All Cap Choice	FTSE Developed Europe All Cap
Number of constituents	954	1197
Net MCap (EURm)	9,300,562	13,433,572
Dividend Yield %	2.96	2.89
Constituent Sizes (Net MCap EURm)		
Average	9,749	11,223
Largest	536,749	536,749
Smallest	71	71
Median	2,141	2,343
Weight of Largest Constituent (%)	5.77	4
Top 10 Holdings (% Index MCap)	24.59	18.58

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