

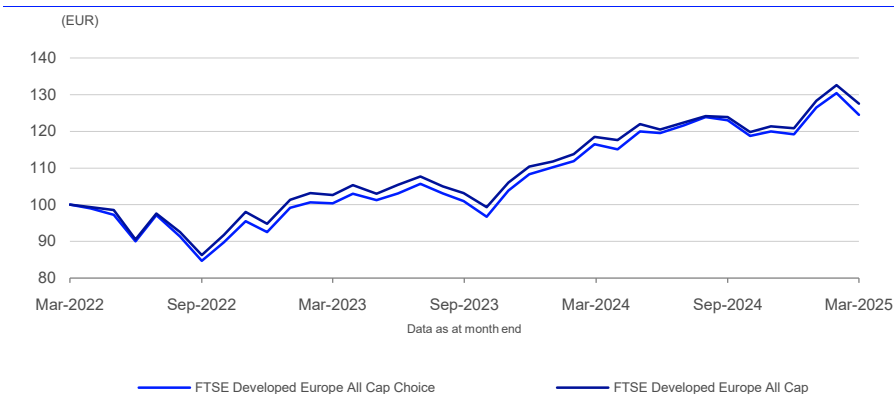
FTSE Developed Europe All Cap Choice Index

Data as at: 31 March 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	4.5	1.2	4.5	6.8	24.5	83.7	7.6	12.9	11.0	12.4	14.1
FTSE Developed Europe All Cap	5.6	3.0	5.6	7.6	27.6	92.8	8.4	14.0	11.1	12.4	13.9

* 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	0.6	0.7	0.9	0.4	-6.7	-17.9	-24.2	-34.5
FTSE Developed Europe All Cap	0.7	0.8	1.0	0.4	-7.0	-16.3	-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 %
SAP	Germany	Software and Computer Services	267,964	3.33
Nestle	Switzerland	Food Producers	240,367	2.99
ASML Holding	Netherlands	Technology Hardware and Equipment	234,762	2.92
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	210,029	2.61
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	202,120	2.51
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	201,409	2.50
AstraZeneca	UK	Pharmaceuticals and Biotechnology	201,405	2.50
Allianz SE	Germany	Non-life Insurance	135,493	1.68
Unilever	UK	Personal Care Drug and Grocery Stores	134,245	1.67
Deutsche Telekom	Germany	Telecommunications Service Providers	112,480	1.40
Totals			1,940,275	24.13

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	0.58	24	0.53	0.05
Belgium	33	1.76	39	1.73	0.02
Denmark	33	4.76	42	3.54	1.22
Finland	24	1.95	33	1.64	0.31
France	92	11.06	125	15.77	-4.71
Germany	128	14.60	149	14.46	0.14
Ireland	7	0.67	7	0.47	0.21
Italy	66	5.30	84	5.10	0.21
Netherlands	42	8.02	52	6.04	1.99
Norway	37	1.30	56	1.38	-0.09
Poland	24	0.96	30	0.82	0.15
Portugal	8	0.19	14	0.29	-0.10
Spain	37	4.72	52	4.69	0.03
Sweden	125	6.33	141	5.65	0.69
Switzerland	101	17.17	114	14.31	2.87
UK	204	20.60	254	23.59	-2.98
Totals	980	100.00	1216	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	78	10.96	85	8.21	2.75
1510	Telecommunications	37	4.21	37	2.91	1.30
2010	Health Care	98	19.93	101	13.82	6.11
3010	Banks	70	14.07	71	11.34	2.73
3020	Financial Services	81	6.69	81	4.62	2.06
3030	Insurance	38	7.99	39	6.19	1.80
3510	Real Estate	86	2.43	86	1.68	0.75
4010	Automobiles and Parts	23	2.38	26	1.83	0.55
4020	Consumer Products and Services	61	5.04	63	5.43	-0.39
4030	Media	29	1.62	31	1.16	0.46
4040	Retailers	32	1.44	34	1.05	0.39
4050	Travel and Leisure	22	0.81	31	0.79	0.02
4510	Food Beverage and Tobacco	37	5.16	51	6.11	-0.95
4520	Personal Care Drug and Grocery Stores	27	3.95	28	2.74	1.22
5010	Construction and Materials	44	1.64	68	3.57	-1.93
5020	Industrial Goods and Services	145	8.44	217	14.91	-6.47
5510	Basic Resources	26	1.09	42	2.13	-1.04
5520	Chemicals	23	1.41	33	2.33	-0.92
6010	Energy	6	0.19	47	5.25	-5.06
6510	Utilities	17	0.55	45	3.94	-3.39
Totals		980	100.00	1216	100.00	

Index Characteristics

Attributes	FTSE Developed Europe All Cap Choice	FTSE Developed Europe All Cap
Number of constituents	980	1216
Net MCap (EURm)	8,042,113	11,626,024
Dividend Yield %	3.08	3.13
Constituent Sizes (Net MCap EURm)		
Average	8,206	9,561
Largest	267,964	267,964
Smallest	52	52
Median	1,797	1,991
Weight of Largest Constituent (%)	3.33	2.30
Top 10 Holdings (% Index MCap)	24.13	18.12

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