

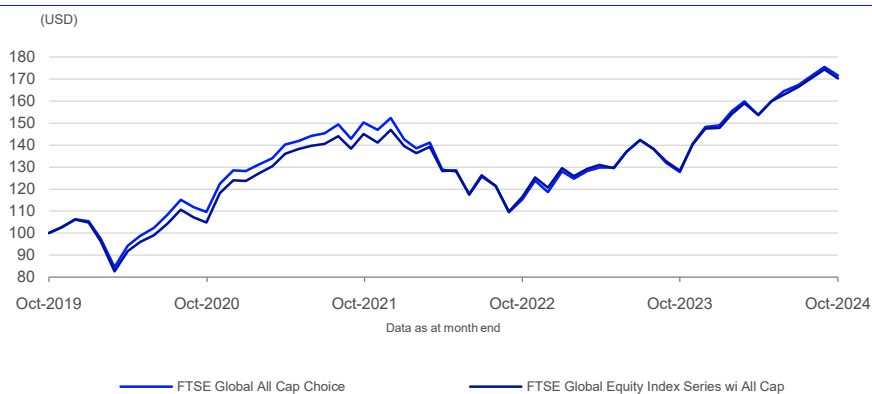
FTSE Global All Cap Choice Index

Data as at: 31 October 2024

The FTSE Global Choice Index Series is a market capitalization weighted index series with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The result is a framework for applying robust and customizable values-based exclusions to a broad market index.

The FTSE Global All Cap Choice Index measures the performance of the FTSE Global All Cap Index after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Chemical & Biological Weapons, Cluster Munitions, Anti-Personnel Landmines, Nuclear Weapons, Civilian Firearms, and Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

5-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Global All Cap Choice	2.6	11.8	15.8	34.4	14.2	71.6	4.5	11.4	10.9	16.7	17.8
FTSE Global Equity Index Series wi All Cap	2.4	10.8	15.5	32.8	17.4	70.4	5.5	11.2	10.3	16.1	17.7

* 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 % (USD)	2019	2020	2021	2022	2023
FTSE Global All Cap Choice	28.9	20.9	18.5	-22.1	25.0
FTSE Global Equity Index Series wi All Cap	27.1	16.8	18.5	-17.9	22.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global All Cap Choice	3.0	0.3	0.6	-	-8.8	-29.3	-33.0	-
FTSE Global Equity Index Series wi All Cap	3.0	0.3	0.6	0.6	-8.2	-26.1	-34.3	-34.3

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, available 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 - FTSE Global All Cap Choice

Constituent	Country/Market	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global Equity Index Series w/ All Cap (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	4.75	3.82	0.92
Nvidia	USA	Technology Hardware and Equipment	4.49	3.62	0.87
Microsoft Corp	USA	Software and Computer Services	4.37	3.52	0.85
Amazon.Com	USA	Retailers	2.50	2.02	0.49
Meta Platforms Inc	USA	Software and Computer Services	1.80	1.45	0.35
Alphabet Class A	USA	Software and Computer Services	1.45	1.17	0.28
Alphabet Class C	USA	Software and Computer Services	1.23	0.99	0.24
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.12	0.90	0.22
Broadcom	USA	Technology Hardware and Equipment	1.12	0.90	0.22
Tesla	USA	Automobiles and Parts	1.00	0.81	0.19
Totals			23.83	19.20	

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

8 September 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, LOC

Review Dates

Quarterly in March, June, September, December

Country/Market Breakdown

Country/Market	FTSE Global All Cap Choice		FTSE Global Equity Index Series wi All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	239	1.72	285	1.82	-0.10
Austria	19	0.06	24	0.07	-0.01
Belgium	34	0.22	37	0.24	-0.02
Brazil	121	0.33	160	0.46	-0.13
Canada	113	2.31	162	2.73	-0.42
Chile	22	0.05	30	0.05	0.00
China	2067	2.73	2407	2.98	-0.25
Colombia	2	0.01	4	0.01	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	32	0.78	40	0.69	0.09
Egypt	5	0.01	6	0.01	0.00
Finland	25	0.24	34	0.24	0.00
France	97	1.32	130	2.21	-0.90
Germany	129	1.71	151	1.87	-0.16
Greece	25	0.05	33	0.05	0.00
Hong Kong	94	0.47	118	0.49	-0.02
Hungary	4	0.02	5	0.02	0.00
Iceland	14	0.01	15	0.01	0.00
India	450	2.07	561	2.34	-0.28
Indonesia	57	0.21	76	0.19	0.02
Ireland	6	0.07	6	0.06	0.01
Israel	61	0.16	74	0.17	-0.01
Italy	68	0.59	85	0.67	-0.07
Japan	1264	5.69	1425	5.69	0.00
Korea	398	1.17	472	1.10	0.06
Kuwait	25	0.10	25	0.08	0.02
Malaysia	66	0.20	86	0.21	0.00
Mexico	42	0.22	47	0.20	0.02
Netherlands	43	1.02	54	0.89	0.13
New Zealand	23	0.08	26	0.07	0.01
Norway	46	0.16	58	0.19	-0.02
Philippines	22	0.07	30	0.06	0.00
Poland	25	0.09	31	0.09	0.00
Portugal	10	0.03	14	0.04	-0.02
Qatar	18	0.10	21	0.08	0.01
Romania	6	0.01	9	0.01	0.00
Saudi Arabia	87	0.39	101	0.42	-0.03
Singapore	58	0.36	65	0.31	0.05
South Africa	69	0.40	80	0.35	0.05
Spain	36	0.51	53	0.61	-0.10
Sweden	124	0.77	140	0.79	-0.02
Switzerland	104	2.09	115	2.03	0.06
Taiwan	499	2.58	520	2.10	0.47
Thailand	98	0.22	122	0.22	-0.01
Turkiye	129	0.09	163	0.10	-0.01
UAE	35	0.17	42	0.16	0.02
UK	214	2.64	263	3.44	-0.80
USA	1393	65.72	1690	63.36	2.36
Totals	8520	100.00	10099	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global Equity Index Series wi All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	1139	31.24	1211	26.45	4.79
1510	Telecommunications	243	3.28	260	2.66	0.62
2010	Health Care	866	11.96	889	10.14	1.83
3010	Banks	479	8.03	485	6.96	1.07
3020	Financial Services	426	4.39	447	4.81	-0.41
3030	Insurance	197	3.76	201	3.11	0.65
3510	Real Estate	641	3.39	674	2.85	0.54
4010	Automobiles and Parts	266	2.41	286	2.19	0.22
4020	Consumer Products and Services	470	3.07	490	2.86	0.21
4030	Media	166	1.52	169	1.24	0.28
4040	Retailers	270	5.98	284	5.31	0.67
4050	Travel and Leisure	200	1.95	294	1.94	0.01
4510	Food Beverage and Tobacco	330	2.60	426	3.10	-0.49
4520	Personal Care Drug and Grocery Stores	191	2.29	208	1.91	0.38
5010	Construction and Materials	344	1.40	440	1.82	-0.42
5020	Industrial Goods and Services	1280	9.19	1588	12.03	-2.84
5510	Basic Resources	413	1.27	527	1.98	-0.72
5520	Chemicals	382	1.40	423	1.47	-0.07
6010	Energy	70	0.15	392	4.19	-4.04
6510	Utilities	147	0.69	405	2.99	-2.29
Totals		8520	100.00	10099	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global Equity Index Series wi All Cap
Number of constituents	8520	10099
Net MCap (USDm)	69,110,729	85,775,590
Dividend Yield %	1.68	1.88
Constituent Sizes (Net MCap USDm)		
Average	8,112	8,493
Largest	3,279,461	3,279,461
Smallest	27	27
Median	818	890
Weight of Largest Constituent (%)	4.75	3.82
Top 10 Holdings (% Index MCap)	23.82	19.19

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