

FTSE Global All Cap Choice Index

Data as at: 31 July 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	8.9	12.3	12.9	17.6	15.1	72.2	4.8	11.5	10.4	16.3	17.8
FTSE Global All Cap Index	8.2	12.5	12.8	16.9	18.4	70.5	5.8	11.3	9.7	15.7	17.8

* 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 % (USD)	2019	2020	2021	2022	2023
FTSE Global All Cap Choice	28.9	20.9	18.5	-22.1	25.0
FTSE Global All Cap Index	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	1.6	0.3	0.6	-	-11.3	-29.3	-33.0	-
FTSE Global All Cap Index	1.7	0.4	0.6	0.6	-10.8	-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 All Cap Index (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	4.77	3.84	0.93
Microsoft Corp	USA	Software and Computer Services	4.60	3.70	0.89
Nvidia	USA	Technology Hardware and Equipment	4.11	3.31	0.80
Amazon.Com	USA	Retailers	2.57	2.07	0.50
Meta Platforms Inc	USA	Software and Computer Services	1.54	1.24	0.30
Alphabet Class A	USA	Software and Computer Services	1.49	1.20	0.29
Alphabet Class C	USA	Software and Computer Services	1.26	1.01	0.25
Broadcom	USA	Technology Hardware and Equipment	1.08	0.87	0.21
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.01	0.81	0.20
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.01	0.81	0.20
Totals			23.44	18.86	

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 All Cap Index		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	243	1.72	287	1.83	-0.11
Austria	20	0.06	26	0.07	-0.01
Belgium	34	0.22	37	0.24	-0.02
Brazil	129	0.34	166	0.48	-0.14
Canada	119	2.26	167	2.68	-0.42
Chile	23	0.05	31	0.05	0.00
China	2009	2.26	2360	2.55	-0.29
Colombia	1	0.01	3	0.01	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	33	0.90	41	0.79	0.11
Egypt	6	0.01	9	0.01	0.00
Finland	25	0.24	34	0.24	0.00
France	99	1.36	131	2.31	-0.95
Germany	133	1.71	151	1.84	-0.13
Greece	23	0.05	33	0.06	-0.01
Hong Kong	100	0.41	123	0.44	-0.02
Hungary	3	0.03	4	0.02	0.00
Iceland	13	0.01	15	0.01	0.00
India	413	2.08	511	2.43	-0.36
Indonesia	58	0.20	76	0.18	0.02
Ireland	6	0.08	6	0.06	0.02
Israel	58	0.15	70	0.16	-0.01
Italy	69	0.59	87	0.67	-0.08
Japan	1268	6.12	1424	6.05	0.07
Korea	408	1.36	480	1.26	0.10
Kuwait	21	0.10	21	0.08	0.02
Malaysia	62	0.19	81	0.20	-0.01
Mexico	44	0.25	48	0.23	0.02
Netherlands	43	1.18	54	1.03	0.16
New Zealand	24	0.08	27	0.07	0.01
Norway	46	0.17	58	0.20	-0.03
Pakistan	7	0.00	14	0.01	0.00
Philippines	22	0.06	31	0.06	0.00
Poland	24	0.10	30	0.10	0.00
Portugal	11	0.03	15	0.05	-0.02
Qatar	18	0.09	21	0.08	0.01
Romania	5	0.01	8	0.01	0.00
Saudi Arabia	78	0.39	90	0.42	-0.03
Singapore	60	0.35	67	0.31	0.05
South Africa	69	0.38	77	0.33	0.05
Spain	37	0.51	54	0.60	-0.09
Sweden	125	0.80	141	0.83	-0.03
Switzerland	105	2.19	115	2.12	0.07
Taiwan	488	2.45	499	2.00	0.46
Thailand	99	0.19	125	0.19	-0.01
Turkiye	123	0.12	150	0.12	-0.01
UAE	33	0.17	37	0.15	0.02
UK	220	2.83	272	3.68	-0.84
USA	1433	65.12	1728	62.66	2.45
Totals	8492	100.00	10039	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	1112	30.86	1185	26.13	4.73
1510	Telecommunications	239	3.28	254	2.65	0.62
2010	Health Care	866	12.50	885	10.56	1.94
3010	Banks	480	8.05	485	6.95	1.09
3020	Financial Services	426	4.16	446	4.60	-0.44
3030	Insurance	200	3.71	203	3.07	0.64
3510	Real Estate	636	3.32	665	2.79	0.53
4010	Automobiles and Parts	259	2.50	281	2.27	0.23
4020	Consumer Products and Services	482	3.15	501	2.94	0.21
4030	Media	173	1.43	177	1.17	0.27
4040	Retailers	272	5.91	285	5.20	0.71
4050	Travel and Leisure	195	1.75	292	1.76	-0.01
4510	Food Beverage and Tobacco	330	2.72	424	3.17	-0.45
4520	Personal Care Drug and Grocery Stores	193	2.30	211	1.91	0.38
5010	Construction and Materials	336	1.38	433	1.81	-0.42
5020	Industrial Goods and Services	1267	9.33	1569	12.04	-2.70
5510	Basic Resources	422	1.31	526	2.01	-0.70
5520	Chemicals	383	1.46	424	1.53	-0.07
6010	Energy	76	0.17	394	4.53	-4.36
6510	Utilities	145	0.70	399	2.91	-2.21
Totals		8492	100.00	10039	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global All Cap Index
Number of constituents	8492	10039
Net MCap (USDm)	67,614,056	83,967,565
Dividend Yield %	1.68	1.88
Constituent Sizes (Net MCap USDm)		
Average	7,962	8,364
Largest	3,223,862	3,223,862
Smallest	17	17
Median	818	890
Weight of Largest Constituent (%)	4.77	3.84
Top 10 Holdings (% Index MCap)	23.42	18.86

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