

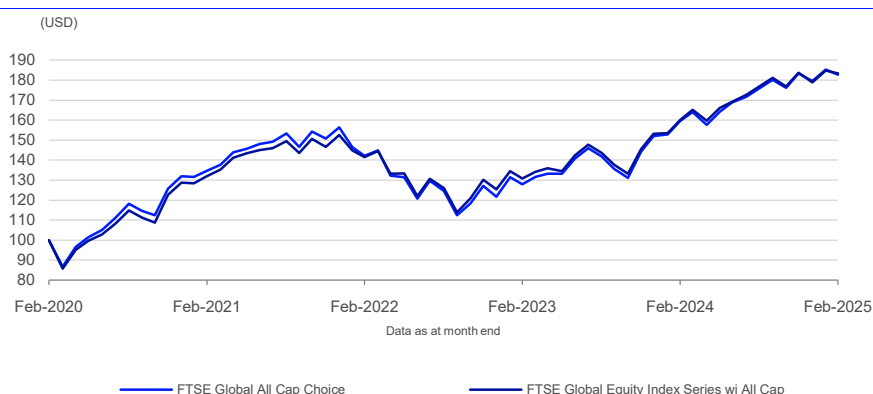
FTSE Global All Cap Choice Index

Data as at: 28 February 2025

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	-0.3	4.0	1.8	14.5	28.6	82.8	8.7	12.8	11.2	15.9	17.5
FTSE Global Equity Index Series wi All Cap	-0.2	3.7	2.5	14.6	29.5	83.3	9.0	12.9	10.5	15.4	17.3

* 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)	2020	2021	2022	2023	2024
FTSE Global All Cap Choice	20.9	18.5	-22.1	25.0	18.0
FTSE Global Equity Index Series wi All Cap	16.8	18.5	-17.9	22.2	16.8

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	1.3	0.6	0.7	-	-8.8	-24.4	-29.3	-33.0
FTSE Global Equity Index Series wi All Cap	1.4	0.6	0.7	0.6	-8.2	-22.7	-28.8	-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 wi All Cap (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	4.84	3.91	0.93
Microsoft Corp	USA	Software and Computer Services	4.13	3.34	0.79
Nvidia	USA	Technology Hardware and Equipment	4.09	3.30	0.79
Amazon.Com	USA	Retailers	2.79	2.25	0.54
Meta Platforms Inc	USA	Software and Computer Services	2.05	1.65	0.39
Alphabet Class A	USA	Software and Computer Services	1.40	1.13	0.27
Broadcom	USA	Technology Hardware and Equipment	1.27	1.02	0.24
Alphabet Class C	USA	Software and Computer Services	1.17	0.94	0.22
Tesla	USA	Automobiles and Parts	1.14	0.92	0.22
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.07	0.86	0.20
Totals			23.95	19.32	

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	240	1.59	284	1.68	-0.08
Austria	19	0.07	24	0.07	0.00
Belgium	35	0.21	38	0.24	-0.02
Brazil	121	0.29	160	0.41	-0.12
Canada	110	2.36	158	2.70	-0.34
Chile	22	0.06	30	0.06	0.00
China	2014	2.91	2352	3.17	-0.26
Colombia	2	0.01	4	0.01	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	34	0.68	40	0.58	0.10
Egypt	5	0.01	6	0.01	0.00
Finland	25	0.24	34	0.24	0.00
France	97	1.35	130	2.25	-0.90
Germany	129	1.81	150	2.03	-0.22
Greece	24	0.05	33	0.06	-0.01
Hong Kong	94	0.45	118	0.47	-0.01
Hungary	4	0.03	5	0.03	0.00
Iceland	13	0.01	14	0.01	0.00
India	454	1.72	564	1.92	-0.20
Indonesia	58	0.15	76	0.14	0.01
Ireland	6	0.08	6	0.06	0.02
Israel	62	0.20	74	0.20	0.00
Italy	68	0.64	84	0.70	-0.06
Japan	1254	5.60	1414	5.54	0.06
Korea	400	1.03	475	0.99	0.04
Kuwait	25	0.11	25	0.09	0.02
Malaysia	66	0.19	86	0.19	0.00
Mexico	42	0.21	47	0.19	0.02
Netherlands	43	1.02	55	0.90	0.12
New Zealand	23	0.08	26	0.07	0.01
Norway	45	0.16	56	0.18	-0.02
Philippines	22	0.05	30	0.05	0.00
Poland	25	0.11	31	0.11	0.00
Portugal	10	0.03	14	0.04	-0.01
Qatar	18	0.09	21	0.08	0.01
Romania	6	0.01	9	0.01	0.00
Saudi Arabia	89	0.39	102	0.42	-0.03
Singapore	59	0.37	66	0.32	0.05
South Africa	69	0.37	80	0.32	0.05
Spain	36	0.57	52	0.65	-0.08
Sweden	125	0.79	141	0.82	-0.03
Switzerland	106	2.10	116	2.07	0.04
Taiwan	501	2.45	521	2.01	0.45
Thailand	98	0.18	122	0.18	0.00
Turkiye	130	0.09	164	0.10	-0.01
UAE	37	0.19	43	0.17	0.02
UK	211	2.65	260	3.49	-0.84
USA	1383	66.24	1678	63.96	2.27
Totals	8461	100.00	10022	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	1129	30.92	1197	26.30	4.62
1510	Telecommunications	242	3.34	258	2.71	0.62
2010	Health Care	858	11.43	881	9.73	1.71
3010	Banks	478	8.54	483	7.43	1.10
3020	Financial Services	429	4.62	449	5.08	-0.46
3030	Insurance	195	3.87	200	3.21	0.66
3510	Real Estate	633	3.25	667	2.74	0.51
4010	Automobiles and Parts	267	2.50	286	2.26	0.24
4020	Consumer Products and Services	468	3.13	488	2.94	0.19
4030	Media	167	1.68	170	1.37	0.31
4040	Retailers	267	6.38	282	5.72	0.66
4050	Travel and Leisure	201	2.01	296	1.99	0.02
4510	Food Beverage and Tobacco	331	2.50	425	2.99	-0.49
4520	Personal Care Drug and Grocery Stores	189	2.28	207	1.90	0.37
5010	Construction and Materials	343	1.26	437	1.68	-0.42
5020	Industrial Goods and Services	1262	9.07	1567	11.97	-2.90
5510	Basic Resources	409	1.18	521	1.79	-0.61
5520	Chemicals	379	1.28	420	1.35	-0.07
6010	Energy	68	0.11	386	4.00	-3.89
6510	Utilities	146	0.67	402	2.83	-2.16
Totals		8461	100.00	10022	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global Equity Index Series wi All Cap
Number of constituents	8461	10022
Net MCap (USDm)	71,406,670	88,391,285
Dividend Yield %	1.68	1.85
Constituent Sizes (Net MCap USDm)		
Average	8,440	8,820
Largest	3,456,660	3,456,660
Smallest	0	0
Median	807	862
Weight of Largest Constituent (%)	4.84	3.91
Top 10 Holdings (% Index MCap)	23.93	19.33

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