

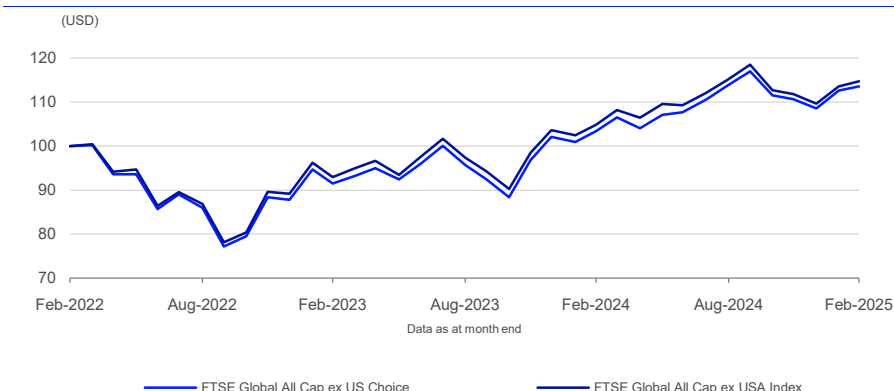
FTSE Global All Cap ex US Choice Index

Data as at: 28 February 2025

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

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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Global All Cap ex US Choice	2.7	-0.2	4.6	9.8	13.6	43.1	4.3	7.4	11.2	14.9	16.9
FTSE Global All Cap ex USA Index	2.6	-0.3	4.6	9.4	14.8	47.5	4.7	8.1	11.0	15.1	17.0

* 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 ex US Choice	13.9	7.7	-18.4	16.3	6.3
FTSE Global All Cap ex USA Index	11.5	9.1	-15.8	16.2	5.9

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 ex US Choice	0.9	0.4	0.4	-	-10.2	-24.8	-32.1	-33.4
FTSE Global All Cap ex USA Index	0.8	0.4	0.5	0.4	-10.4	-23.7	-29.4	-35.4

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 - FTSE Global All Cap ex US Choice

Constituent	Country/Market	ICB Sector	FTSE Global All Cap ex US Choice (Wgt %)	FTSE Global All Cap ex USA Index (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	3.22	2.39	0.83
SAP	Germany	Software and Computer Services	1.28	0.95	0.33
Alibaba Group Holding (P Chip)	China	Retailers	1.17	0.87	0.30
ASML Holding	Netherlands	Technology Hardware and Equipment	1.17	0.87	0.30
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	1.17	0.87	0.30
Nestle	Switzerland	Food Producers	1.05	0.78	0.27
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.97	0.72	0.25
AstraZeneca	UK	Pharmaceuticals and Biotechnology	0.95	0.71	0.25
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	0.91	0.68	0.24
Toyota Motor	Japan	Automobiles and Parts	0.87	0.65	0.22
Totals			12.76	9.49	

INFORMATION

Index Universe

FTSE Global All Cap ex US Index

Index Launch

13 August 2018

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Quarterly in March, June, September, December

Country/Market Breakdown

	FTSE Global All Cap ex US Choice		FTSE Global All Cap ex USA Index		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	229	4.78	284	4.65	0.12
Austria	19	0.21	24	0.20	0.01
Belgium	35	0.64	38	0.65	-0.01
Brazil	121	0.86	160	1.13	-0.27
Canada	109	6.84	158	7.50	-0.66
Chile	22	0.17	30	0.16	0.01
China	1666	8.27	2352	8.79	-0.52
Colombia	2	0.03	4	0.03	-0.01
Czech Rep.	2	0.02	4	0.04	-0.02
Denmark	34	2.05	40	1.61	0.43
Egypt	3	0.02	6	0.02	0.00
Finland	25	0.72	34	0.65	0.07
France	97	4.06	130	6.24	-2.17
Germany	127	5.40	150	5.62	-0.23
Greece	19	0.15	33	0.16	-0.01
Hong Kong	93	1.37	118	1.30	0.07
Hungary	3	0.09	5	0.07	0.01
Iceland	11	0.03	14	0.02	0.00
India	440	5.07	564	5.33	-0.26
Indonesia	56	0.42	76	0.38	0.04
Ireland	6	0.24	6	0.18	0.06
Israel	50	0.54	74	0.56	-0.02
Italy	68	1.93	84	1.95	-0.02
Japan	1166	16.70	1414	15.37	1.33
Korea	389	3.08	475	2.75	0.33
Kuwait	23	0.33	25	0.25	0.08
Malaysia	65	0.56	86	0.52	0.04
Mexico	42	0.64	47	0.53	0.10
Netherlands	43	3.08	55	2.49	0.59
New Zealand	22	0.23	26	0.19	0.04
Norway	45	0.49	56	0.50	-0.02
Philippines	21	0.16	30	0.15	0.02
Poland	25	0.33	31	0.30	0.03
Portugal	10	0.08	14	0.11	-0.04
Qatar	14	0.24	21	0.23	0.01
Romania	4	0.02	9	0.04	-0.01
Saudi Arabia	55	0.87	102	1.17	-0.30
Singapore	46	1.08	66	0.89	0.19
South Africa	67	1.10	80	0.89	0.21
Spain	36	1.71	52	1.80	-0.09
Sweden	125	2.39	141	2.29	0.10
Switzerland	105	6.31	116	5.73	0.58
Taiwan	496	7.40	521	5.57	1.82
Thailand	98	0.53	122	0.50	0.03
Turkiye	106	0.26	164	0.28	-0.02
UAE	30	0.55	43	0.48	0.07
UK	209	7.97	260	9.68	-1.71
Totals	6479	100.00	8344	100.00	

ICB Supersector Breakdown

		FTSE Global All Cap ex US Choice		FTSE Global All Cap ex USA Index		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	830	15.35	971	13.50	1.85
1510	Telecommunications	206	5.03	228	3.78	1.25
2010	Health Care	599	11.22	676	8.55	2.67
3010	Banks	363	17.33	387	13.66	3.68
3020	Financial Services	315	4.83	357	4.07	0.76
3030	Insurance	131	5.96	142	4.73	1.23
3510	Real Estate	449	3.53	548	2.90	0.64
4010	Automobiles and Parts	220	3.46	263	3.11	0.35
4020	Consumer Products and Services	354	5.07	393	4.77	0.30
4030	Media	120	1.18	142	0.94	0.23
4040	Retailers	198	3.42	222	2.71	0.70
4050	Travel and Leisure	137	1.32	228	1.57	-0.25
4510	Food Beverage and Tobacco	274	3.17	375	3.85	-0.68
4520	Personal Care Drug and Grocery Stores	149	2.77	184	2.19	0.58
5010	Construction and Materials	273	1.73	384	2.84	-1.12
5020	Industrial Goods and Services	997	9.05	1318	12.73	-3.68
5510	Basic Resources	364	2.52	489	3.81	-1.30
5520	Chemicals	320	1.94	390	2.14	-0.20
6010	Energy	54	0.19	307	4.91	-4.72
6510	Utilities	126	0.94	340	3.23	-2.30
Totals		6479	100.00	8344	100.00	

Index Characteristics

Attributes	FTSE Global All Cap ex US Choice	FTSE Global All Cap ex USA Index
Number of constituents	6479	8344
Net MCap (USDm)	23,657,475	31,853,689
Dividend Yield %	2.71	2.84
Constituent Sizes (Net MCap USDm)		
Average	3,651	3,818
Largest	760,777	760,777
Smallest	0	0
Median	576	563
Weight of Largest Constituent (%)	3.22	2.39
Top 10 Holdings (% Index MCap)	12.78	10.04

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