

# FTSE Global All Cap Choice Index

Data as at: 29 March 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	7.9	21.0	7.9	24.6	19.2	72.6	6.0	11.5	10.3	16.1	18.1
FTSE Global Equity Index Series wi All Cap	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1

\* 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	2.5	0.4	0.6	-	-11.3	-29.3	-33.0	-
FTSE Global Equity Index Series wi All Cap	2.5	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	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global Equity Index Series wi All Cap (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.82	3.87	0.94
Apple Inc.	USA	Technology Hardware and Equipment	3.85	3.09	0.75
Nvidia	USA	Technology Hardware and Equipment	3.30	2.65	0.65
Amazon.Com	USA	Retailers	2.50	2.01	0.49
Meta Platforms Inc	USA	Software and Computer Services	1.65	1.33	0.32
Alphabet Class A	USA	Software and Computer Services	1.38	1.11	0.27
Alphabet Class C	USA	Software and Computer Services	1.18	0.94	0.23
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.01	0.81	0.20
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.90	0.72	0.18
JPMorgan Chase & Co	USA	Banks	0.89	0.71	0.17
<b>Totals</b>			<b>21.48</b>	<b>17.24</b>	

## 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 Breakdown

Country	FTSE Global All Cap Choice		FTSE Global Equity Index Series wi All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	252	1.77	297	1.87	-0.10
Austria	20	0.06	26	0.07	-0.01
Belgium	34	0.21	37	0.25	-0.04
Brazil	128	0.42	165	0.58	-0.16
Canada	122	2.32	170	2.71	-0.38
Chile	23	0.05	31	0.06	0.00
China	2051	2.31	2423	2.56	-0.25
Colombia	1	0.01	3	0.01	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	33	0.91	40	0.80	0.11
Egypt	6	0.01	9	0.01	0.00
Finland	25	0.24	33	0.24	0.00
France	99	1.49	132	2.58	-1.09
Germany	133	1.81	153	1.96	-0.15
Greece	22	0.05	32	0.06	-0.01
Hong Kong	100	0.44	123	0.46	-0.03
Hungary	3	0.02	4	0.02	0.00
Iceland	13	0.01	15	0.01	0.00
India	408	1.81	505	2.13	-0.31
Indonesia	59	0.22	77	0.20	0.02
Ireland	6	0.08	6	0.06	0.02
Israel	58	0.17	70	0.17	0.00
Italy	71	0.65	89	0.71	-0.06
Japan	1273	6.36	1434	6.26	0.10
Korea	406	1.45	479	1.34	0.11
Kuwait	21	0.11	21	0.09	0.02
Malaysia	62	0.18	81	0.18	0.00
Mexico	44	0.33	48	0.29	0.03
Netherlands	43	1.27	54	1.10	0.16
New Zealand	24	0.09	27	0.08	0.01
Norway	46	0.17	58	0.20	-0.03
Pakistan	7	0.00	14	0.00	0.00
Philippines	22	0.07	31	0.07	0.00
Poland	24	0.10	30	0.10	0.00
Portugal	11	0.03	15	0.05	-0.02
Qatar	18	0.10	21	0.08	0.01
Romania	5	0.01	8	0.01	0.00
Saudi Arabia	79	0.43	88	0.44	-0.01
Singapore	60	0.34	67	0.30	0.04
South Africa	68	0.34	76	0.29	0.05
Spain	38	0.54	55	0.63	-0.09
Sweden	125	0.79	141	0.84	-0.05
Switzerland	105	2.14	115	2.06	0.08
Taiwan	487	2.39	499	1.94	0.45
Thailand	99	0.20	125	0.21	-0.01
Turkiye	115	0.10	148	0.11	-0.01
UAE	32	0.18	36	0.15	0.03
UK	222	2.70	274	3.55	-0.84
USA	1440	64.55	1737	62.12	2.43
<b>Totals</b>	<b>8545</b>	<b>100.00</b>	<b>10126</b>	<b>100.00</b>	

## 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	1122	29.54	1204	24.99	4.55
1510	Telecommunications	243	3.31	257	2.67	0.64
2010	Health Care	876	12.55	901	10.60	1.95
3010	Banks	479	7.85	485	6.78	1.07
3020	Financial Services	424	4.11	443	4.51	-0.40
3030	Insurance	202	3.72	205	3.07	0.65
3510	Real Estate	644	3.33	678	2.81	0.53
4010	Automobiles and Parts	261	2.62	283	2.36	0.26
4020	Consumer Products and Services	488	3.38	507	3.20	0.19
4030	Media	173	1.52	177	1.23	0.29
4040	Retailers	270	5.98	281	5.21	0.77
4050	Travel and Leisure	195	1.94	292	1.96	-0.02
4510	Food Beverage and Tobacco	333	2.83	428	3.28	-0.45
4520	Personal Care Drug and Grocery Stores	192	2.35	211	1.95	0.39
5010	Construction and Materials	339	1.39	439	1.82	-0.43
5020	Industrial Goods and Services	1278	9.84	1579	12.32	-2.47
5510	Basic Resources	424	1.33	531	2.06	-0.73
5520	Chemicals	384	1.55	428	1.68	-0.13
6010	Energy	73	0.19	399	4.72	-4.53
6510	Utilities	145	0.66	398	2.77	-2.11
<b>Totals</b>		<b>8545</b>	<b>100.00</b>	<b>10126</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global Equity Index Series wi All Cap
Number of constituents	8545	10126
Net MCap (USDm)	64,941,908	80,791,615
Dividend Yield %	1.71	1.92
Constituent Sizes (Net MCap USDm)		
Average	7,600	7,979
Largest	3,127,258	3,127,258
Smallest	22	22
Median	792	855
Weight of Largest Constituent (%)	4.82	3.87
Top 10 Holdings (% Index MCap)	21.47	17.26

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