

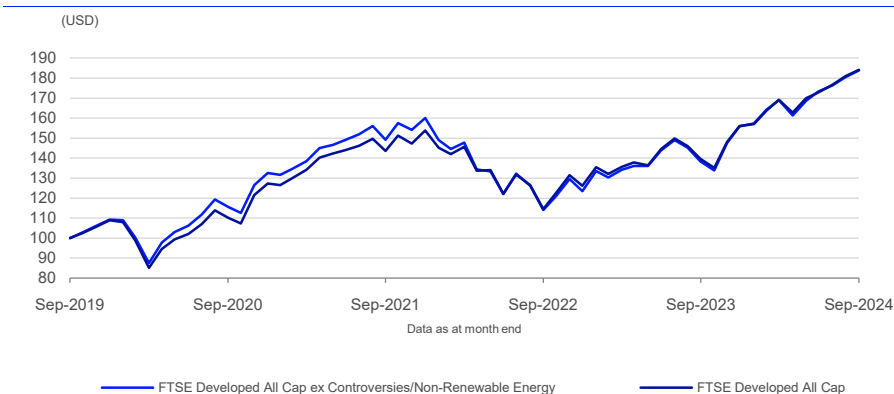
# FTSE Developed All Cap Choice Net Tax Index

Data as at: 30 September 2024

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

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.

## 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 Developed All Cap ex Controversies/Non-Renewable Energy	6.1	8.8	17.9	32.9	23.2	83.8	7.2	12.9	11.8	17.6	18.3
FTSE Developed All Cap	6.6	8.9	18.1	31.9	28.3	84.2	8.7	13.0	11.1	16.9	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 Developed All Cap ex Controversies/Non-Renewable Energy	29.1	21.3	20.8	-22.9	26.2
FTSE Developed All Cap	27.9	16.9	20.7	-17.9	23.6

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap ex Controversies/Non-Renewable Energy	2.7	0.4	0.7	-	-8.9	-29.7	-33.2	-
FTSE Developed All Cap	2.8	0.5	0.7	0.7	-8.3	-26.1	-34.7	-34.7

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 net 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

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,382,384	5.32
Microsoft Corp	USA	Software and Computer Services	3,195,654	5.03
Nvidia	USA	Technology Hardware and Equipment	2,837,954	4.46
Amazon.Com	USA	Retailers	1,728,540	2.72
Meta Platforms Inc	USA	Software and Computer Services	1,252,514	1.97
Alphabet Class A	USA	Software and Computer Services	973,488	1.53
Alphabet Class C	USA	Software and Computer Services	822,330	1.29
Broadcom	USA	Technology Hardware and Equipment	783,278	1.23
Tesla	USA	Automobiles and Parts	726,122	1.14
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	708,258	1.11
Totals			16,410,522	25.81

Country/Market Breakdown

Country/Market	FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	239	1.98	285	2.12	-0.14
Austria	20	0.07	25	0.08	-0.01
Belgium	34	0.25	37	0.28	-0.03
Canada	113	2.60	161	3.03	-0.44
Denmark	32	0.89	40	0.79	0.10
Finland	25	0.28	34	0.28	0.00
France	97	1.52	130	2.57	-1.05
Germany	129	1.94	150	2.13	-0.19
Hong Kong	94	0.54	118	0.56	-0.02
Ireland	6	0.09	6	0.07	0.02
Israel	61	0.17	74	0.18	-0.01
Italy	68	0.66	85	0.74	-0.09
Japan	1266	6.45	1428	6.47	-0.02
Korea	398	1.37	472	1.29	0.07
Netherlands	43	1.25	54	1.09	0.16
New Zealand	23	0.10	26	0.08	0.01
Norway	46	0.19	58	0.21	-0.02
Poland	25	0.11	31	0.11	0.00
Portugal	11	0.03	15	0.05	-0.02
Singapore	59	0.41	66	0.35	0.05
Spain	36	0.58	53	0.69	-0.11
Sweden	125	0.93	141	0.95	-0.02
Switzerland	104	2.40	115	2.34	0.06
UK	216	3.07	265	3.96	-0.89
USA	1395	72.15	1694	69.55	2.59
Totals	4665	100.00	5563	100.00	

INFORMATION

Index Universe

FTSE Developed All Cap Index

Index Launch

19 February 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

GBP, USD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

		FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	565	31.31	600	26.14	5.18
1510	Telecommunications	116	3.10	120	2.50	0.59
2010	Health Care	478	13.11	490	11.12	1.99
3010	Banks	269	6.62	272	5.83	0.79
3020	Financial Services	247	4.28	259	4.83	-0.55
3030	Insurance	139	3.81	142	3.17	0.64
3510	Real Estate	416	3.50	424	2.93	0.57
4010	Automobiles and Parts	131	2.52	140	2.17	0.35
4020	Consumer Products and Services	284	3.19	298	3.03	0.16
4030	Media	102	1.59	103	1.28	0.31
4040	Retailers	180	6.03	190	5.40	0.63
4050	Travel and Leisure	131	1.89	210	1.91	-0.02
4510	Food Beverage and Tobacco	172	2.66	210	3.12	-0.47
4520	Personal Care Drug and Grocery Stores	121	2.39	134	2.00	0.39
5010	Construction and Materials	186	1.38	244	1.79	-0.41
5020	Industrial Goods and Services	714	9.40	925	12.61	-3.21
5510	Basic Resources	178	1.08	235	1.79	-0.71
5520	Chemicals	154	1.37	175	1.46	-0.09
6010	Energy	23	0.13	205	3.98	-3.85
6510	Utilities	59	0.63	187	2.93	-2.29
Totals		4665	100.00	5563	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4665	5563
Net MCap (USDm)	63,580,328	78,829,792
Dividend Yield %	1.20	1.77
Constituent Sizes (Net MCap USDm)		
Average	13,629	14,170
Largest	3,382,384	3,382,384
Smallest	37	37
Median	1,830	2,041
Weight of Largest Constituent (%)	5.32	4.29
Top 10 Holdings (% Index MCap)	25.81	20.82

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