

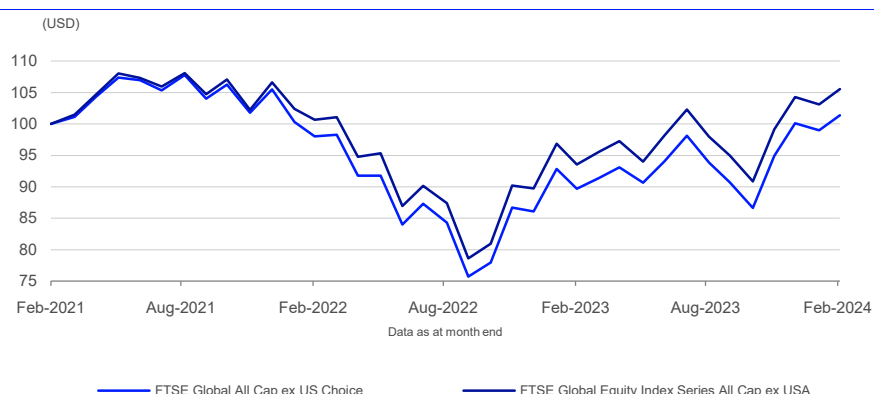
# FTSE Global All Cap ex US Choice Index

Data as at: 29 February 2024

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	6.8	8.0	1.3	13.0	1.4	33.1	0.5	5.9	10.7	14.8	17.4
FTSE Global Equity Index Series All Cap ex USA	6.5	7.7	1.2	12.8	5.5	34.3	1.8	6.1	10.9	14.9	17.7

\* 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 ex US Choice	23.9	13.9	7.7	-18.4	16.3
FTSE Global Equity Index Series All Cap ex USA	22.2	11.5	9.1	-15.8	16.2

## 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 ex US Choice	1.2	0.0	0.3	-	-12.0	-32.1	-33.4	-
FTSE Global Equity Index Series All Cap ex USA	1.1	0.1	0.3	0.3	-11.5	-29.4	-34.9	-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	ICB Sector	FTSE Global All Cap ex US Choice (Wgt %)	FTSE Global Equity Index Series All Cap ex USA (Wgt %)	Diff %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	2.38	1.77	0.62
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	1.69	1.25	0.44
ASML Holding	Netherlands	Technology Hardware and Equipment	1.69	1.25	0.44
Toyota Motor	Japan	Automobiles and Parts	1.31	0.97	0.34
Nestle	Switzerland	Food Producers	1.27	0.94	0.33
Samsung Electronics	Korea	Telecommunications Equipment	1.19	0.88	0.31
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	0.96	0.71	0.25
SAP	Germany	Software and Computer Services	0.93	0.69	0.24
AstraZeneca	UK	Pharmaceuticals and Biotechnology	0.85	0.63	0.22
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.83	0.61	0.22
Totals			13.10	9.70	

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 Breakdown

	FTSE Global All Cap ex US Choice		FTSE Global Equity Index Series All Cap ex USA		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Australia	248	5.01	298	4.93	0.08
Austria	21	0.17	27	0.18	-0.01
Belgium	36	0.57	39	0.61	-0.04
Brazil	128	1.22	165	1.60	-0.38
Canada	123	6.39	171	7.07	-0.67
Chile	22	0.15	31	0.15	0.00
China	1471	6.37	2361	6.75	-0.38
Colombia	3	0.03	5	0.04	-0.01
Czech Rep.	2	0.02	5	0.03	-0.02
Denmark	33	2.58	40	2.09	0.49
Egypt	4	0.03	9	0.04	-0.01
Finland	26	0.73	34	0.67	0.05
France	102	4.26	136	6.85	-2.58
Germany	134	5.14	156	5.15	-0.01
Greece	20	0.14	29	0.15	-0.01
Hong Kong	101	1.35	125	1.33	0.02
Hungary	3	0.07	4	0.06	0.01
Iceland	4	0.01	14	0.03	-0.02
India	374	5.04	462	5.56	-0.52
Indonesia	58	0.62	79	0.55	0.07
Ireland	6	0.21	6	0.16	0.06
Israel	48	0.45	72	0.47	-0.02
Italy	72	1.79	89	1.81	-0.02
Japan	1141	18.20	1426	16.63	1.57
Korea	410	4.00	492	3.46	0.53
Kuwait	19	0.31	21	0.23	0.07
Malaysia	59	0.51	79	0.47	0.03
Mexico	44	0.91	49	0.75	0.16
Netherlands	44	3.63	55	2.91	0.73
New Zealand	25	0.26	30	0.21	0.04
Norway	45	0.49	57	0.51	-0.03
Pakistan	7	0.01	14	0.01	0.00
Philippines	23	0.20	35	0.19	0.01
Poland	22	0.28	28	0.27	0.02
Portugal	10	0.08	14	0.13	-0.05
Qatar	15	0.27	21	0.24	0.03
Romania	4	0.02	7	0.03	-0.01
Saudi Arabia	51	0.96	90	1.17	-0.21
Singapore	51	0.94	67	0.77	0.17
South Africa	67	0.96	77	0.77	0.20
Spain	39	1.43	56	1.57	-0.14
Sweden	126	2.32	141	2.26	0.06
Switzerland	106	6.30	116	5.56	0.74
Taiwan	470	6.58	496	4.95	1.63
Thailand	103	0.59	130	0.57	0.02
Turkiye	89	0.28	137	0.31	-0.03
UAE	23	0.48	36	0.42	0.06
UK	220	7.63	278	9.30	-1.68
Totals	6252	100.00	8309	100.00	

ICB Supersector Breakdown

		FTSE Global All Cap ex US Choice		FTSE Global Equity Index Series All Cap ex USA		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	784	14.73	947	12.70	2.03
1510	Telecommunications	208	5.13	232	3.83	1.30
2010	Health Care	578	11.76	676	8.90	2.86
3010	Banks	356	15.19	387	11.95	3.24
3020	Financial Services	306	4.29	342	3.57	0.72
3030	Insurance	132	5.53	141	4.35	1.18
3510	Real Estate	449	3.56	558	2.93	0.63
4010	Automobiles and Parts	198	4.57	251	3.95	0.63
4020	Consumer Products and Services	366	5.22	410	4.94	0.28
4030	Media	111	1.22	148	0.98	0.24
4040	Retailers	198	2.84	226	2.32	0.52
4050	Travel and Leisure	132	1.36	225	1.63	-0.27
4510	Food Beverage and Tobacco	271	3.55	378	4.37	-0.82
4520	Personal Care Drug and Grocery Stores	149	2.88	191	2.29	0.59
5010	Construction and Materials	260	1.81	384	2.91	-1.09
5020	Industrial Goods and Services	917	10.02	1293	12.91	-2.89
5510	Basic Resources	350	2.49	490	4.03	-1.54
5520	Chemicals	296	2.36	391	2.53	-0.17
6010	Energy	43	0.27	310	5.64	-5.36
6510	Utilities	148	1.21	329	3.28	-2.08
Totals		6252	100.00	8309	100.00	

Index Characteristics

Attributes	FTSE Global All Cap ex US Choice	FTSE Global Equity Index Series All Cap ex USA
Number of constituents	6252	8309
Net MCap (USDm)	21,977,342	29,682,229
Dividend Yield %	2.76	2.93
Constituent Sizes (Net MCap USDm)		
Average	3,515	3,572
Largest	523,904	523,904
Smallest	13	13
Median	628	573
Weight of Largest Constituent (%)	2.38	1.77
Top 10 Holdings (% Index MCap)	13.11	9.97

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