

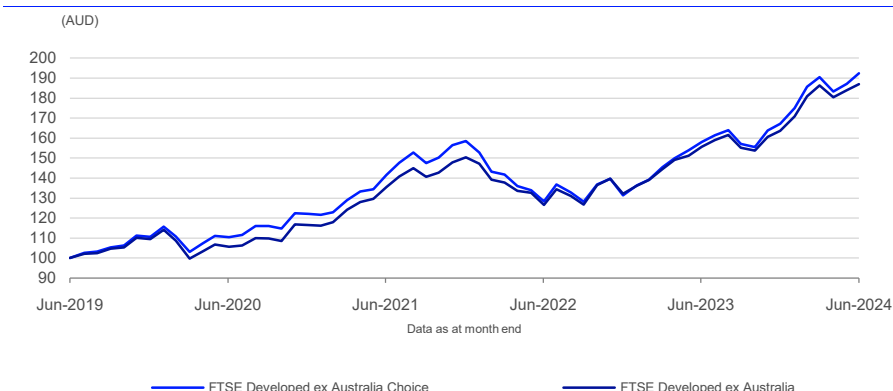
# FTSE Developed ex Australia Choice Index

Data as at: 28 June 2024

The FTSE Developed ex Australia Choice Index measures the performance of the FTSE Developed ex Australia 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).

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 (AUD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed ex Australia Choice	1.0	15.1	15.1	21.7	35.8	92.4	10.7	14.0	10.1	13.7	12.0
FTSE Developed ex Australia	0.3	14.3	14.3	20.1	37.9	86.9	11.3	13.3	9.2	12.7	11.7

\* 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 % (AUD)	2019	2020	2021	2022	2023
FTSE Developed ex Australia Choice	29.8	10.4	29.8	-17.1	27.2
FTSE Developed ex Australia	28.3	6.4	29.1	-12.1	23.7

## Return/Risk Ratio and Drawdown - Total Return

Index (AUD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed ex Australia Choice	2.1	0.8	1.2	-	-7.9	-23.4	-23.4	-
FTSE Developed ex Australia	2.2	0.9	1.1	1.2	-7.5	-19.9	-23.5	-23.5

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

Constituent	Country/Market	ICB Sector	FTSE Developed ex Australia Choice (Wgt %)	FTSE Developed ex Australia (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	6.19	5.03	1.16
Apple Inc.	USA	Technology Hardware and Equipment	5.70	4.63	1.07
Nvidia	USA	Technology Hardware and Equipment	5.47	4.44	1.03
Amazon.Com	USA	Retailers	3.34	2.72	0.63
Meta Platforms Inc	USA	Software and Computer Services	2.06	1.67	0.39
Alphabet Class A	USA	Software and Computer Services	1.99	1.62	0.37
Alphabet Class C	USA	Software and Computer Services	1.68	1.37	0.32
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.43	1.17	0.27
Broadcom	USA	Technology Hardware and Equipment	1.36	1.10	0.26
JPMorgan Chase & Co	USA	Banks	1.08	0.88	0.20
Totals			30.30	24.63	

Country/Market Breakdown

Country/Market	FTSE Developed ex Australia Choice		FTSE Developed ex Australia		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Austria	4	0.04	7	0.05	-0.01
Belgium	12	0.20	14	0.24	-0.04
Canada	33	2.21	48	2.58	-0.37
Denmark	14	1.09	18	0.95	0.14
Finland	10	0.26	14	0.26	0.00
France	47	1.58	69	2.75	-1.18
Germany	57	1.97	70	2.18	-0.21
Hong Kong	52	0.51	72	0.54	-0.03
Ireland	5	0.09	5	0.07	0.02
Israel	26	0.15	30	0.16	-0.01
Italy	24	0.63	34	0.73	-0.10
Japan	425	6.57	502	6.64	-0.08
Korea	121	1.53	160	1.43	0.10
Netherlands	27	1.54	31	1.33	0.21
New Zealand	13	0.09	15	0.08	0.01
Norway	13	0.13	17	0.17	-0.04
Poland	8	0.09	10	0.09	-0.01
Portugal	2	0.02	4	0.05	-0.03
Singapore	31	0.39	36	0.34	0.05
Spain	14	0.57	25	0.70	-0.12
Sweden	42	0.78	52	0.85	-0.08
Switzerland	44	2.47	52	2.45	0.03
UK	81	2.91	103	4.03	-1.11
USA	461	74.18	579	71.31	2.86
Totals	1566	100.00	1967	100.00	

INFORMATION

Index Universe

FTSE Developed ex Australia Index

Index Launch

30 July 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

ICB Supersector Breakdown

		FTSE Developed ex Australia Choice		FTSE Developed ex Australia		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	174	35.26	186	29.54	5.72
1510	Telecommunications	53	3.30	54	2.68	0.62
2010	Health Care	162	13.36	166	11.42	1.94
3010	Banks	98	5.91	101	5.39	0.52
3020	Financial Services	83	3.83	90	4.51	-0.68
3030	Insurance	75	3.59	78	3.02	0.57
3510	Real Estate	126	2.50	130	2.12	0.38
4010	Automobiles and Parts	57	2.65	64	2.33	0.32
4020	Consumer Products and Services	97	2.66	102	2.65	0.01
4030	Media	38	1.67	38	1.36	0.31
4040	Retailers	55	6.34	58	5.66	0.68
4050	Travel and Leisure	44	1.81	71	1.71	0.10
4510	Food Beverage and Tobacco	74	2.68	101	3.18	-0.50
4520	Personal Care Drug and Grocery Stores	51	2.36	53	1.92	0.44
5010	Construction and Materials	35	0.79	62	1.16	-0.37
5020	Industrial Goods and Services	233	8.65	340	11.88	-3.23
5510	Basic Resources	30	0.67	48	1.13	-0.46
5520	Chemicals	58	1.29	73	1.42	-0.13
6010	Energy	4	0.12	62	4.21	-4.09
6510	Utilities	19	0.56	90	2.70	-2.14
Totals		1566	100.00	1967	100.00	

Index Characteristics

Attributes	FTSE Developed ex Australia Choice	FTSE Developed ex Australia
Number of constituents	1566	1967
Net MCap (AUDm)	80,294,806	98,839,286
Dividend Yield %	1.53	1.75
Constituent Sizes (Net MCap AUDm)		
Average	51,274	50,249
Largest	4,970,137	4,970,137
Smallest	222	222
Median	10,905	12,017
Weight of Largest Constituent (%)	6.19	5.03
Top 10 Holdings (% Index MCap)	30.31	24.63

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