

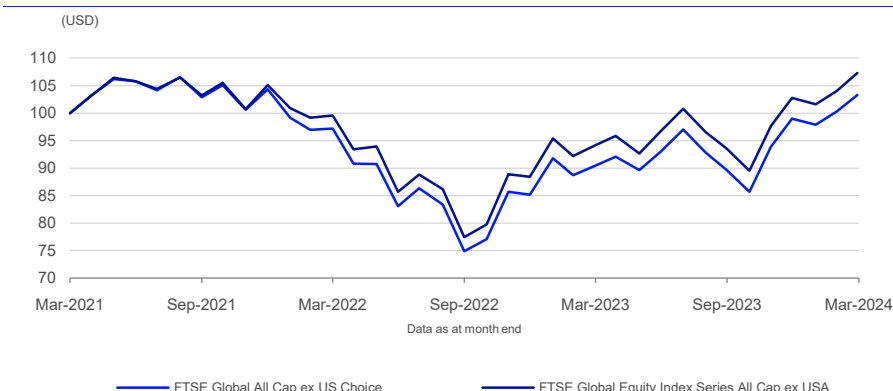
FTSE Global All Cap ex US Choice Index

Data as at: 29 March 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	4.4	15.2	4.4	14.2	3.3	36.9	1.1	6.5	10.5	14.8	17.5
FTSE Global Equity Index Series All Cap ex USA	4.4	14.7	4.4	13.9	7.3	37.7	2.4	6.6	10.5	14.9	17.8

* 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	1.5	0.1	0.4	-		-12.0	-32.1	-33.4	-
FTSE Global Equity Index Series All Cap ex USA	1.4	0.2	0.4	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	2.59	1.91	0.68
Novo-Nordisk B	Denmark	Pharmaceuticals and Biotechnology	1.75	1.29	0.46
ASML Holding	Netherlands	Technology Hardware and Equipment	1.68	1.24	0.44
Toyota Motor	Japan	Automobiles and Parts	1.32	0.98	0.35
Samsung Electronics	Korea	Telecommunications Equipment	1.29	0.95	0.34
Nestle	Switzerland	Food Producers	1.26	0.93	0.33
SAP	Germany	Software and Computer Services	0.95	0.70	0.25
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	0.89	0.66	0.23
AstraZeneca	UK	Pharmaceuticals and Biotechnology	0.88	0.65	0.23
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals and Biotechnology	0.78	0.58	0.20
Totals			13.39	9.89	

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	245	5.06	297	4.94	0.12
Austria	20	0.17	26	0.18	-0.01
Belgium	34	0.59	37	0.65	-0.06
Brazil	127	1.19	165	1.52	-0.33
Canada	120	6.43	170	7.15	-0.72
Chile	22	0.15	31	0.15	0.00
China	1657	6.24	2423	6.75	-0.52
Colombia	1	0.02	3	0.03	-0.01
Czech Rep.	2	0.02	4	0.03	-0.01
Denmark	33	2.61	40	2.10	0.51
Egypt	4	0.02	9	0.02	0.00
Finland	25	0.68	33	0.64	0.04
France	99	4.29	132	6.80	-2.52
Germany	132	5.17	153	5.16	0.00
Greece	20	0.14	32	0.15	-0.01
Hong Kong	97	1.24	123	1.22	0.02
Hungary	3	0.07	4	0.06	0.01
Iceland	4	0.01	15	0.03	-0.02
India	398	5.12	505	5.62	-0.49
Indonesia	56	0.59	77	0.53	0.06
Ireland	6	0.22	6	0.16	0.06
Israel	48	0.44	70	0.46	-0.02
Italy	71	1.87	89	1.88	-0.01
Japan	1134	17.91	1434	16.53	1.38
Korea	396	4.12	479	3.53	0.59
Kuwait	19	0.30	21	0.23	0.07
Malaysia	61	0.51	81	0.47	0.03
Mexico	43	0.93	48	0.77	0.15
Netherlands	43	3.64	54	2.91	0.73
New Zealand	22	0.24	27	0.20	0.04
Norway	46	0.50	58	0.53	-0.03
Pakistan	7	0.01	14	0.01	0.00
Philippines	21	0.20	31	0.18	0.02
Poland	24	0.29	30	0.27	0.02
Portugal	11	0.08	15	0.12	-0.04
Qatar	15	0.25	21	0.22	0.03
Romania	4	0.02	8	0.04	-0.01
Saudi Arabia	49	0.91	88	1.15	-0.24
Singapore	49	0.94	67	0.78	0.16
South Africa	67	0.97	76	0.77	0.20
Spain	38	1.55	55	1.66	-0.11
Sweden	125	2.28	141	2.22	0.07
Switzerland	105	6.15	115	5.43	0.72
Taiwan	473	6.85	499	5.13	1.71
Thailand	98	0.56	125	0.54	0.02
Turkiye	92	0.26	148	0.30	-0.04
UAE	23	0.46	36	0.40	0.06
UK	219	7.75	274	9.37	-1.62
Totals	6408	100.00	8389	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	808	14.95	976	12.85	2.11
1510	Telecommunications	205	5.13	226	3.82	1.32
2010	Health Care	593	11.62	685	8.78	2.84
3010	Banks	357	15.39	386	12.03	3.35
3020	Financial Services	309	4.37	349	3.63	0.74
3030	Insurance	134	5.45	144	4.29	1.17
3510	Real Estate	453	3.66	554	2.98	0.67
4010	Automobiles and Parts	213	4.56	259	3.91	0.65
4020	Consumer Products and Services	361	5.07	402	4.80	0.27
4030	Media	118	1.20	146	0.97	0.23
4040	Retailers	195	2.88	222	2.33	0.55
4050	Travel and Leisure	131	1.33	226	1.58	-0.25
4510	Food Beverage and Tobacco	274	3.48	377	4.28	-0.80
4520	Personal Care Drug and Grocery Stores	148	2.77	186	2.20	0.57
5010	Construction and Materials	267	1.82	389	2.92	-1.10
5020	Industrial Goods and Services	987	10.01	1323	12.99	-2.98
5510	Basic Resources	364	2.62	497	4.17	-1.55
5520	Chemicals	321	2.39	396	2.55	-0.16
6010	Energy	51	0.28	313	5.63	-5.36
6510	Utilities	119	1.02	333	3.29	-2.27
Totals		6408	100.00	8389	100.00	

Index Characteristics

Attributes	FTSE Global All Cap ex US Choice	FTSE Global Equity Index Series All Cap ex USA
Number of constituents	6408	8389
Net MCap (USDm)	22,590,972	30,600,458
Dividend Yield %	2.70	2.86
Constituent Sizes (Net MCap USDm)		
Average	3,525	3,648
Largest	584,199	584,199
Smallest	25	22
Median	603	572
Weight of Largest Constituent (%)	2.59	1.91
Top 10 Holdings (% Index MCap)	13.38	10.21

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info@ftserussell.com

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659