

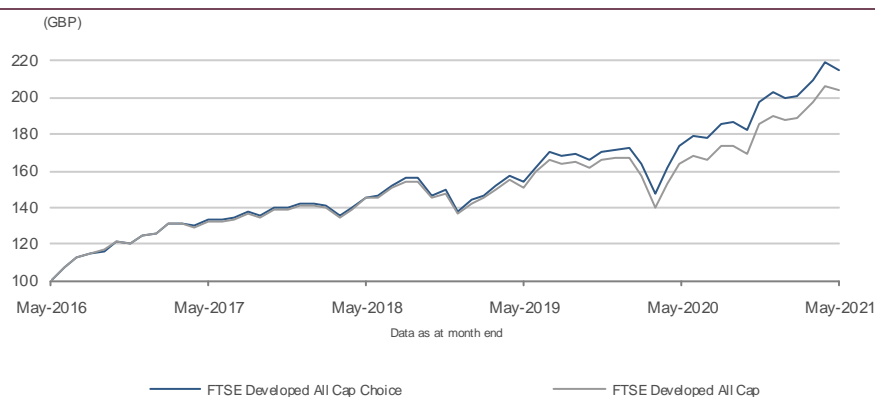
# FTSE Developed All Cap Choice Index

Data as at: 31 May 2021

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 - Net Total Return



## Performance and Volatility - Net Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed All Cap Choice	7.2	8.9	6.4	24.1	48.1	115.6	14.0	16.6	14.5	17.0	12.6
FTSE Developed All Cap	7.7	10.0	7.5	24.6	40.8	104.0	12.1	15.3	14.2	17.4	12.9

\* 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 - Net Total Return

Index % (GBP)	2016	2017	2018	2019	2020
FTSE Developed All Cap Choice	27.0	14.0	-2.4	24.4	17.9
FTSE Developed All Cap	29.6	12.9	-3.5	22.9	13.3

## Return/Risk Ratio and Drawdown - Net Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap Choice	1.6	0.8	1.3	-	-6.5	-25.5	-25.5	-
FTSE Developed All Cap	1.7	0.7	1.2	1.1	-6.4	-26.6	-26.6	-26.6

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	ICB Sector	Net MCap (GBpm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,386,659	3.68
Microsoft Corp	USA	Software and Computer Services	1,313,390	3.49
Amazon.Com	USA	Retailers	960,013	2.55
Facebook Class A	USA	Software and Computer Services	554,494	1.47
Alphabet Class A	USA	Software and Computer Services	496,981	1.32
Alphabet Class C	USA	Software and Computer Services	492,558	1.31
JPMorgan Chase & Co	USA	Banks	349,455	0.93
Tesla	USA	Automobiles and Parts	336,286	0.89
Unitedhealth Group	USA	Health Care Providers	273,154	0.73
Visa	USA	Industrial Support Services	269,586	0.72
<b>Totals</b>			<b>6,432,577</b>	<b>17.08</b>

## Country Breakdown

Country	FTSE Developed All Cap Choice		FTSE Developed All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	235	2.24	286	2.35	-0.10
Austria	22	0.09	26	0.10	-0.01
Belgium	40	0.27	42	0.34	-0.06
Canada	138	3.16	178	3.32	-0.16
Denmark	31	0.69	41	0.72	-0.02
Finland	28	0.38	35	0.42	-0.04
France	106	2.04	141	3.04	-1.00
Germany	139	2.56	159	2.72	-0.16
Hong Kong	117	1.01	145	1.02	-0.02
Ireland	9	0.09	9	0.08	0.02
Israel	60	0.19	69	0.18	0.01
Italy	76	0.63	91	0.80	-0.17
Japan	1258	7.74	1390	7.43	0.31
Korea	372	2.03	467	1.97	0.06
Netherlands	42	1.35	54	1.25	0.10
New Zealand	34	0.13	37	0.12	0.02
Norway	38	0.25	48	0.27	-0.01
Poland	24	0.10	32	0.11	-0.01
Portugal	12	0.03	14	0.06	-0.03
Singapore	66	0.41	74	0.37	0.05
Spain	42	0.61	61	0.75	-0.15
Sweden	126	1.23	139	1.25	-0.02
Switzerland	101	2.46	111	2.63	-0.17
UK	224	3.69	287	4.68	-0.99
USA	1513	66.61	1763	64.04	2.57
<b>Totals</b>	<b>4853</b>	<b>100.00</b>	<b>5699</b>	<b>100.00</b>	

## 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

ICB Code	ICB Supersector	FTSE Developed All Cap Choice		FTSE Developed All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	536	24.09	583	20.35	3.74
1510	Telecommunications	131	3.84	137	3.24	0.59
2010	Health Care	504	13.06	529	11.73	1.33
3010	Banks	288	7.39	293	6.56	0.83
3020	Financial Services	256	4.13	265	4.35	-0.23
3030	Insurance	145	3.64	149	3.02	0.61
3510	Real Estate	441	4.17	464	3.62	0.56
4010	Automobiles and Parts	120	2.74	133	2.56	0.18
4020	Consumer Products and Services	293	4.14	304	3.82	0.32
4030	Media	109	1.88	113	1.54	0.34
4040	Retailers	185	6.13	196	5.34	0.79
4050	Travel and Leisure	150	1.65	222	2.14	-0.50
4510	Food Beverage and Tobacco	186	3.04	233	3.87	-0.83
4520	Personal Care Drug and Grocery Stores	128	2.56	133	2.18	0.38
5010	Construction and Materials	183	1.16	248	1.67	-0.51
5020	Industrial Goods and Services	703	11.42	907	13.61	-2.19
5510	Basic Resources	192	1.33	245	2.16	-0.83
5520	Chemicals	162	1.97	181	1.99	-0.02
6010	Energy	20	0.23	177	3.29	-3.06
6510	Utilities	121	1.43	187	2.95	-1.52
<b>Totals</b>		<b>4853</b>	<b>100.00</b>	<b>5699</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed All Cap Choice	FTSE Developed All Cap
Number of constituents	4853	5699
Net MCap (GBPm)	37,652,216	46,078,415
Dividend Yield %	1.32	1.65
Constituent Sizes (Net MCap GBPm)		
Average	7,759	8,085
Largest	1,386,659	1,386,659
Smallest	0	0
Median	1,498	1,587
Weight of Largest Constituent (%)	3.68	3.01
Top 10 Holdings (% Index MCap)	17.08	14.06

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