

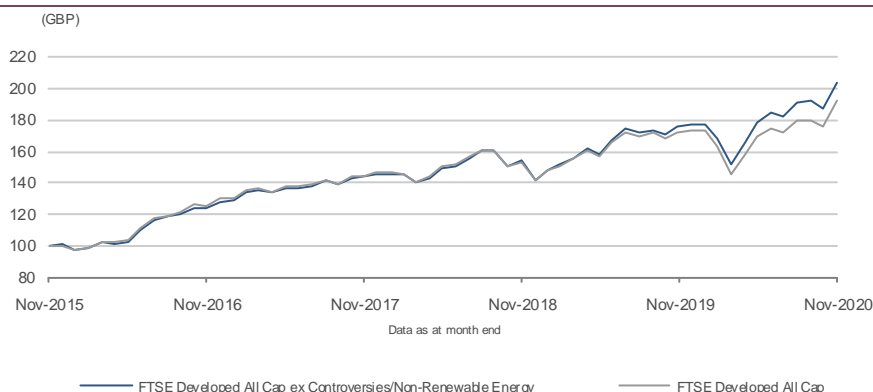
FTSE Developed All Cap ex Controversies/Non-Renewable Energy/Vice Products/Weapons Net Index

Data as at: 30 November 2020

The FTSE Developed All Cap ex Controversies/Non-Renewable Energy/Vice Products/Weapons 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 ex Controversies/Non-Renewable Energy	6.3	13.9	15.1	15.9	41.4	103.9	12.2	15.3	26.8	16.9	12.5
FTSE Developed All Cap	6.9	13.2	10.7	11.5	33.3	92.7	10.1	14.0	27.0	17.3	12.8

* 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 - Net Total Return

Index % (GBP)	2015	2016	2017	2018	2019
FTSE Developed All Cap ex Controversies/Non-Renewable Energy	-	27.0	14.0	-2.4	24.4
FTSE Developed All Cap	5.4	29.6	12.9	-3.5	22.9

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.

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 ex Controversies/Non-Renewable Energy	0.6	0.7	1.2	-	-25.5	-25.5	-25.5	-
FTSE Developed All Cap	0.4	0.6	1.1	1.0	-26.6	-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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware & Equipment	1,436,993	4.15
Microsoft Corp	USA	Software & Computer Services	1,198,989	3.46
Amazon.Com	USA	General Retailers	1,004,726	2.90
Facebook Class A	USA	Software & Computer Services	497,439	1.44
Alphabet Class A	USA	Software & Computer Services	393,900	1.14
Alphabet Class C	USA	Software & Computer Services	390,224	1.13
Tesla	USA	Automobiles & Parts	313,888	0.91
JPMorgan Chase & Co	USA	Banks	267,056	0.77
Visa	USA	Financial Services	265,638	0.77
Procter & Gamble	USA	Household Goods & Home Construction	253,116	0.73
Totals			6,021,967	17.39

Country Breakdown

Country	FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	231	2.21	273	2.32	-0.11
Austria	22	0.08	26	0.08	0.00
Belgium	40	0.28	42	0.35	-0.07
Canada	137	2.96	180	3.11	-0.15
Denmark	30	0.68	40	0.72	-0.04
Finland	26	0.37	33	0.42	-0.05
France	106	2.02	140	3.04	-1.02
Germany	134	2.53	151	2.71	-0.18
Hong Kong	120	0.99	149	1.03	-0.04
Ireland	9	0.10	9	0.08	0.02
Israel	56	0.19	64	0.17	0.02
Italy	76	0.58	89	0.76	-0.18
Japan	1267	8.53	1395	8.16	0.37
Korea	361	1.93	442	1.86	0.07
Netherlands	44	1.22	55	1.13	0.09
New Zealand	32	0.16	36	0.14	0.02
Norway	36	0.24	46	0.25	-0.01
Poland	23	0.08	31	0.10	-0.01
Portugal	12	0.03	14	0.06	-0.03
Singapore	65	0.42	73	0.37	0.04
Spain	40	0.55	59	0.75	-0.20
Sweden	107	1.13	120	1.15	-0.01
Switzerland	103	2.55	115	2.76	-0.21
UK	224	3.61	290	4.53	-0.93
USA	1496	66.58	1747	63.96	2.62
Totals	4797	100.00	5619	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

ICB Code	ICB Supersector	FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	16	0.23	174	2.93	-2.70
1300	Chemicals	185	2.07	206	2.18	-0.10
1700	Basic Resources	170	1.15	214	1.83	-0.68
2300	Construction & Materials	189	1.17	244	1.66	-0.49
2700	Industrial Goods & Services	740	10.05	966	12.64	-2.59
3300	Automobiles & Parts	121	2.61	134	2.41	0.20
3500	Food & Beverage	186	3.14	222	3.36	-0.22
3700	Personal & Household Goods	287	5.24	311	5.29	-0.05
4500	Health Care	465	13.54	476	12.22	1.32
5300	Retail	336	8.37	348	7.40	0.97
5500	Media	144	3.01	148	2.49	0.53
5700	Travel & Leisure	180	2.03	256	2.34	-0.31
6500	Telecommunications	70	2.37	73	2.06	0.31
7500	Utilities	98	1.20	162	3.03	-1.84
8300	Banks	296	5.49	301	4.95	0.55
8500	Insurance	146	3.55	151	3.75	-0.20
8600	Real Estate	456	4.10	479	3.55	0.55
8700	Financial Services	244	6.19	251	5.23	0.95
9500	Technology	468	24.49	503	20.68	3.80
Totals		4797	100.00	5619	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4797	5619
Net MCap (GBPm)	34,633,780	42,059,285
Dividend Yield %	1.48	1.90
Constituent Sizes (Net MCap GBPm)		
Average	7,220	7,485
Largest	1,436,993	1,436,993
Smallest	24	24
Median	1,318	1,408
Weight of Largest Constituent (%)	4.15	3.42
Top 10 Holdings (% Index MCap)	17.39	14.39

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