

FTSE Global All Cap Choice Index

Data as at: 31 August 2023

The FTSE Global Choice Index Series is a market capitalization weighted index series with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The result is a framework for applying robust and customizable values-based exclusions to a broad market index.

The FTSE Global All Cap Choice Index measures the performance of the FTSE Global All Cap Index after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Chemical & Biological Weapons, Cluster Munitions, Anti-Personnel Landmines, Nuclear Weapons, Civilian Firearms, and Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

5-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 Choice	6.5	10.9	16.5	13.9	20.1	45.8	6.3	7.8	15.0	16.6	18.4
FTSE Global Equity Index Series wi All Cap	6.8	9.8	14.6	13.9	25.1	44.2	7.7	7.6	14.4	16.1	18.4

* 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)	2018	2019	2020	2021	2022
FTSE Global All Cap Choice	-8.9	28.9	20.9	18.5	-22.1
FTSE Global Equity Index Series wi All Cap	-9.6	27.1	16.8	18.5	-17.9

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 Choice	0.9	0.3	0.4	-	-13.1	-29.3	-33.0	-
FTSE Global Equity Index Series wi All Cap	0.9	0.5	0.4	0.6	-12.5	-26.1	-34.3	-34.3

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, available 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 Choice

Constituent	Country	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global Equity Index Series w/ All Cap (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	4.93	3.93	1.00
Microsoft Corp	USA	Software and Computer Services	4.29	3.42	0.87
Amazon.Com	USA	Retailers	2.19	1.74	0.44
Nvidia	USA	Technology Hardware and Equipment	2.06	1.65	0.42
Alphabet Class A	USA	Software and Computer Services	1.42	1.14	0.29
Tesla	USA	Automobiles and Parts	1.25	1.00	0.25
Alphabet Class C	USA	Software and Computer Services	1.24	0.99	0.25
Meta Platforms Inc	USA	Software and Computer Services	1.15	0.92	0.23
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	0.82	0.66	0.17
Unitedhealth Group	USA	Health Care Providers	0.78	0.62	0.16
Totals			20.13	16.07	

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

8 September 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, LOC

Review Dates

Quarterly in March, June, September, December

Country Breakdown

Country	FTSE Global All Cap Choice		FTSE Global Equity Index Series w/ All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	256	1.75	303	1.95	-0.20
Austria	20	0.06	26	0.07	-0.01
Belgium	36	0.23	39	0.26	-0.03
Brazil	134	0.45	164	0.62	-0.16
Canada	125	2.38	174	2.79	-0.41
Chile	22	0.06	30	0.06	0.00
China	1482	2.80	1750	3.04	-0.24
Colombia	6	0.01	7	0.01	0.00
Czech Rep.	2	0.01	5	0.02	-0.01
Denmark	35	0.84	42	0.74	0.10
Egypt	6	0.01	9	0.01	0.00
Finland	27	0.28	35	0.28	0.00
France	102	1.61	137	2.70	-1.08
Germany	138	1.88	157	1.97	-0.09
Greece	19	0.05	25	0.05	-0.01
Hong Kong	112	0.58	134	0.61	-0.03
Hungary	3	0.02	4	0.02	0.00
Iceland	12	0.01	13	0.01	0.00
India	367	1.60	443	1.85	-0.25
Indonesia	59	0.25	77	0.23	0.02
Ireland	6	0.08	6	0.07	0.02
Israel	59	0.17	73	0.17	0.00
Italy	73	0.60	89	0.68	-0.08
Japan	1276	6.42	1421	6.23	0.18
Korea	412	1.47	488	1.37	0.10
Kuwait	21	0.11	21	0.09	0.02
Malaysia	67	0.19	85	0.19	0.01
Mexico	45	0.35	49	0.31	0.04
Netherlands	44	1.14	55	1.00	0.14
New Zealand	30	0.10	33	0.09	0.01
Norway	47	0.18	59	0.21	-0.03
Pakistan	8	0.00	15	0.00	0.00
Philippines	27	0.07	39	0.07	0.00
Poland	22	0.08	29	0.09	-0.01
Portugal	10	0.03	14	0.06	-0.02
Qatar	18	0.11	21	0.09	0.01
Romania	4	0.01	7	0.01	-0.01
Saudi Arabia	82	0.43	91	0.44	-0.01
Singapore	62	0.38	67	0.33	0.06
South Africa	75	0.35	85	0.34	0.02
Spain	38	0.51	56	0.63	-0.11
Sweden	129	0.75	144	0.78	-0.03
Switzerland	105	2.45	116	2.29	0.16
Taiwan	470	2.17	482	1.76	0.41
Thailand	103	0.27	131	0.27	-0.01
Turkiye	104	0.11	132	0.12	-0.01
UAE	29	0.19	33	0.16	0.03
UK	223	2.84	280	3.80	-0.96
USA	1487	63.53	1783	61.06	2.47
Totals	8039	100.00	9478	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global Equity Index Series wi All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	1030	27.49	1087	23.25	4.24
1510	Telecommunications	247	3.60	257	2.91	0.69
2010	Health Care	836	13.31	855	11.21	2.10
3010	Banks	477	7.45	483	6.40	1.06
3020	Financial Services	399	4.00	415	4.28	-0.28
3030	Insurance	200	3.66	202	3.01	0.64
3510	Real Estate	647	3.57	673	2.98	0.59
4010	Automobiles and Parts	222	3.08	244	2.73	0.35
4020	Consumer Products and Services	489	3.63	502	3.38	0.25
4030	Media	157	1.39	159	1.12	0.27
4040	Retailers	265	5.69	275	4.95	0.74
4050	Travel and Leisure	195	2.03	281	2.04	-0.01
4510	Food Beverage and Tobacco	329	3.29	418	3.81	-0.52
4520	Personal Care Drug and Grocery Stores	181	2.51	196	2.11	0.40
5010	Construction and Materials	313	1.25	416	1.70	-0.44
5020	Industrial Goods and Services	1118	9.96	1409	12.11	-2.15
5510	Basic Resources	377	1.38	483	2.20	-0.82
5520	Chemicals	335	1.73	393	1.85	-0.11
6010	Energy	60	0.22	362	5.08	-4.86
6510	Utilities	162	0.76	368	2.90	-2.13
Totals		8039	100.00	9478	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global Equity Index Series wi All Cap
Number of constituents	8039	9478
Net MCap (USDm)	56,807,334	71,178,645
Dividend Yield %	1.89	2.12
Constituent Sizes (Net MCap USDm)		
Average	7,066	7,510
Largest	2,800,237	2,800,237
Smallest	3	2
Median	871	959
Weight of Largest Constituent (%)	4.93	3.93
Top 10 Holdings (% Index MCap)	20.14	16.11

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