

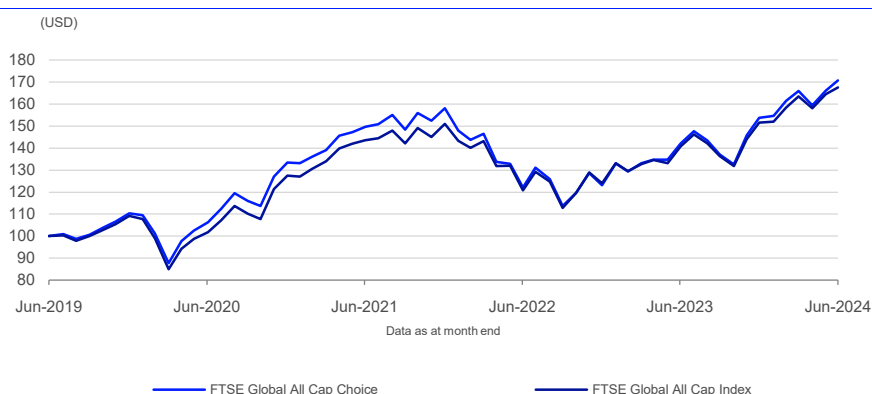
FTSE Global All Cap Choice Index

Data as at: 28 June 2024

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	3.0	11.0	11.0	20.1	14.1	70.8	4.5	11.3	10.2	16.2	17.8
FTSE Global All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7

* 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 % (USD)	2019	2020	2021	2022	2023
FTSE Global All Cap Choice	28.9	20.9	18.5	-22.1	25.0
FTSE Global All Cap Index	27.1	16.8	18.5	-17.9	22.2

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 Choice	2.0	0.3	0.6	-	-11.3	-29.3	-33.0	-
FTSE Global All Cap Index	2.0	0.3	0.6	0.6	-10.8	-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/Market	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global All Cap Index (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	4.98	4.03	0.95
Apple Inc.	USA	Technology Hardware and Equipment	4.59	3.71	0.88
Nvidia	USA	Technology Hardware and Equipment	4.41	3.56	0.84
Amazon.Com	USA	Retailers	2.69	2.18	0.52
Meta Platforms Inc	USA	Software and Computer Services	1.66	1.34	0.32
Alphabet Class A	USA	Software and Computer Services	1.61	1.30	0.31
Alphabet Class C	USA	Software and Computer Services	1.35	1.10	0.26
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	1.15	0.93	0.22
Broadcom	USA	Technology Hardware and Equipment	1.09	0.89	0.21
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1.07	0.87	0.21
Totals			24.60	19.91	

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/Market Breakdown

Country/Market	FTSE Global All Cap Choice		FTSE Global All Cap Index		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	245	1.71	290	1.85	-0.14
Austria	20	0.06	26	0.07	-0.01
Belgium	34	0.20	37	0.23	-0.03
Brazil	129	0.34	166	0.48	-0.15
Canada	119	2.20	167	2.61	-0.41
Chile	23	0.05	31	0.05	0.00
China	2016	2.33	2368	2.66	-0.32
Colombia	1	0.01	3	0.01	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	33	0.95	41	0.83	0.12
Egypt	6	0.01	9	0.01	0.00
Finland	25	0.24	33	0.24	0.00
France	99	1.34	132	2.29	-0.95
Germany	136	1.70	154	1.84	-0.14
Greece	23	0.05	33	0.05	-0.01
Hong Kong	100	0.43	123	0.45	-0.02
Hungary	3	0.02	4	0.02	0.00
Iceland	13	0.01	15	0.01	0.00
India	413	2.02	512	2.38	-0.36
Indonesia	58	0.19	76	0.18	0.02
Ireland	6	0.07	6	0.06	0.01
Israel	58	0.15	70	0.16	-0.01
Italy	69	0.58	87	0.66	-0.08
Japan	1270	5.82	1426	5.80	0.02
Korea	408	1.39	479	1.30	0.09
Kuwait	21	0.10	21	0.08	0.02
Malaysia	62	0.19	81	0.19	-0.01
Mexico	44	0.26	48	0.23	0.02
Netherlands	43	1.26	54	1.10	0.16
New Zealand	24	0.08	27	0.07	0.01
Norway	46	0.17	58	0.20	-0.03
Pakistan	7	0.00	14	0.01	0.00
Philippines	22	0.06	31	0.06	0.00
Poland	24	0.10	30	0.11	0.00
Portugal	11	0.03	15	0.05	-0.02
Qatar	18	0.09	21	0.08	0.01
Romania	5	0.01	8	0.01	0.00
Saudi Arabia	78	0.39	90	0.42	-0.03
Singapore	60	0.34	67	0.30	0.04
South Africa	69	0.37	77	0.32	0.05
Spain	37	0.50	54	0.60	-0.10
Sweden	125	0.80	141	0.83	-0.04
Switzerland	105	2.11	115	2.06	0.05
Taiwan	488	2.63	499	2.15	0.48
Thailand	99	0.18	125	0.19	-0.01
Turkiye	123	0.12	150	0.13	-0.01
UAE	33	0.16	37	0.15	0.02
UK	220	2.69	272	3.56	-0.87
USA	1436	65.47	1732	62.85	2.62
Totals	8509	100.00	10059	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	1115	32.33	1190	27.43	4.90
1510	Telecommunications	239	3.22	254	2.62	0.60
2010	Health Care	869	12.29	889	10.41	1.89
3010	Banks	480	7.73	485	6.72	1.01
3020	Financial Services	426	4.03	446	4.42	-0.39
3030	Insurance	200	3.58	203	2.98	0.60
3510	Real Estate	638	3.16	667	2.67	0.49
4010	Automobiles and Parts	259	2.42	281	2.22	0.20
4020	Consumer Products and Services	484	3.13	503	2.94	0.19
4030	Media	173	1.48	177	1.21	0.27
4040	Retailers	272	5.97	285	5.26	0.70
4050	Travel and Leisure	195	1.82	292	1.83	-0.01
4510	Food Beverage and Tobacco	330	2.67	424	3.11	-0.44
4520	Personal Care Drug and Grocery Stores	194	2.26	212	1.89	0.37
5010	Construction and Materials	336	1.29	433	1.70	-0.42
5020	Industrial Goods and Services	1272	9.05	1572	11.70	-2.65
5510	Basic Resources	422	1.29	526	2.03	-0.74
5520	Chemicals	383	1.43	424	1.51	-0.08
6010	Energy	76	0.17	396	4.55	-4.38
6510	Utilities	146	0.69	400	2.81	-2.12
Totals		8509	100.00	10059	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global All Cap Index
Number of constituents	8509	10059
Net MCap (USDm)	66,602,094	82,373,889
Dividend Yield %	1.69	1.90
Constituent Sizes (Net MCap USDm)		
Average	7,827	8,189
Largest	3,319,306	3,319,306
Smallest	5	5
Median	788	861
Weight of Largest Constituent (%)	4.98	4.03
Top 10 Holdings (% Index MCap)	24.61	19.90

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
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