

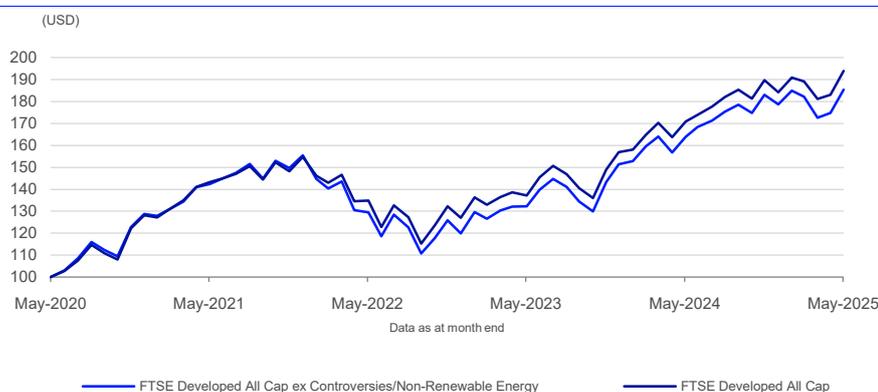
# FTSE Developed All Cap Choice Net Tax Index

Data as at: 30 May 2025

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 - 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 Developed All Cap ex Controversies/Non-Renewable Energy	1.8	1.2	3.7	13.2	43.1	85.4	12.7	13.1	16.3	15.6	16.4
FTSE Developed All Cap	2.5	2.2	5.3	13.5	43.9	94.0	12.9	14.2	15.4	15.2	15.9

\* 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 - Total Return

Index % (USD)	2020	2021	2022	2023	2024
FTSE Developed All Cap ex Controversies/Non-Renewable Energy	21.3	20.8	-22.9	26.2	18.1
FTSE Developed All Cap	16.9	20.7	-17.9	23.6	17.4

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap ex Controversies/Non-Renewable Energy	0.8	0.8	0.8	0.6	-17.7	-17.8	-29.7	-33.2
FTSE Developed All Cap	0.9	0.9	0.9	0.7	-16.4	-16.5	-26.1	-34.7

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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,418,897	5.31
Nvidia	USA	Technology Hardware and Equipment	3,157,878	4.90
Apple Inc.	USA	Technology Hardware and Equipment	2,955,229	4.59
Amazon.Com	USA	Retailers	1,921,574	2.98
Meta Platforms Inc	USA	Software and Computer Services	1,416,726	2.20
Broadcom	USA	Technology Hardware and Equipment	1,111,783	1.73
Alphabet Class A	USA	Software and Computer Services	1,008,061	1.57
Tesla	USA	Automobiles and Parts	961,557	1.49
Alphabet Class C	USA	Software and Computer Services	837,606	1.30
JPMorgan Chase & Co	USA	Banks	740,650	1.15
<b>Totals</b>			<b>17,529,961</b>	<b>27.22</b>

## Country/Market Breakdown

Country/Market	FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	233	1.90	284	1.93	-0.03
Austria	19	0.09	24	0.09	0.00
Belgium	33	0.26	39	0.29	-0.04
Canada	103	2.38	156	3.16	-0.78
Denmark	31	0.68	40	0.58	0.10
Finland	24	0.29	33	0.28	0.01
France	92	1.59	125	2.56	-0.98
Germany	126	2.17	147	2.50	-0.33
Hong Kong	93	0.53	116	0.53	0.00
Ireland	7	0.10	7	0.08	0.02
Israel	62	0.25	73	0.24	0.00
Italy	66	0.79	84	0.87	-0.08
Japan	1231	6.58	1402	6.53	0.04
Korea	368	1.22	445	1.21	0.01
Netherlands	42	1.22	52	1.05	0.17
New Zealand	22	0.08	25	0.07	0.01
Norway	37	0.18	56	0.22	-0.04
Poland	24	0.14	30	0.14	0.00
Portugal	8	0.03	14	0.05	-0.02
Singapore	57	0.42	65	0.36	0.05
Spain	37	0.72	52	0.82	-0.10
Sweden	125	0.90	141	0.91	-0.01
Switzerland	101	2.44	114	2.34	0.10
UK	202	3.03	252	3.90	-0.86
USA	1335	72.00	1661	69.27	2.73
<b>Totals</b>	<b>4478</b>	<b>100.00</b>	<b>5437</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 ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	547	32.60	583	26.71	5.89
1510	Telecommunications	114	3.16	117	2.51	0.65
2010	Health Care	460	11.14	471	9.32	1.82
3010	Banks	263	7.50	267	6.65	0.85
3020	Financial Services	257	4.74	267	5.16	-0.42
3030	Insurance	136	4.13	140	3.40	0.73
3510	Real Estate	403	3.26	411	2.68	0.58
4010	Automobiles and Parts	129	2.84	139	2.37	0.47
4020	Consumer Products and Services	283	3.21	295	2.91	0.30
4030	Media	95	1.87	98	1.49	0.38
4040	Retailers	170	6.28	181	5.59	0.69
4050	Travel and Leisure	127	1.95	209	1.92	0.03
4510	Food Beverage and Tobacco	171	2.52	207	3.06	-0.54
4520	Personal Care Drug and Grocery Stores	117	2.43	131	1.99	0.43
5010	Construction and Materials	177	1.22	249	1.75	-0.53
5020	Industrial Goods and Services	660	8.36	904	13.02	-4.66
5510	Basic Resources	166	1.03	226	1.61	-0.58
5520	Chemicals	135	1.03	168	1.28	-0.24
6010	Energy	14	0.08	191	3.61	-3.53
6510	Utilities	54	0.64	183	2.97	-2.32
<b>Totals</b>		<b>4478</b>	<b>100.00</b>	<b>5437</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4478	5437
Net MCap (USDm)	64,410,996	81,366,931
Dividend Yield %	1.22	1.80
Constituent Sizes (Net MCap USDm)		
Average	14,384	14,965
Largest	3,418,897	3,418,897
Smallest	35	35
Median	1,821	2,056
Weight of Largest Constituent (%)	5.31	4.20
Top 10 Holdings (% Index MCap)	27.22	21.54

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