

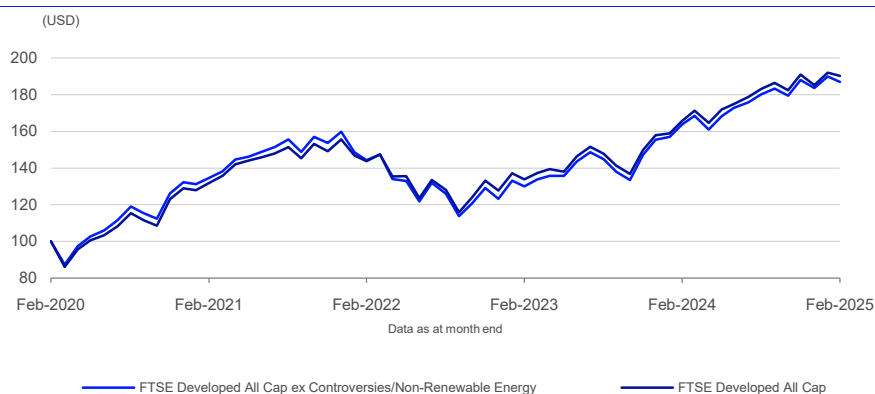
FTSE Developed All Cap Choice Net Tax Index

Data as at: 28 February 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	-0.5	3.9	1.9	14.2	29.7	87.1	9.1	13.3	11.8	16.5	18.0
FTSE Developed All Cap	-0.3	3.9	2.7	14.8	32.4	90.3	9.8	13.7	11.0	15.9	17.8

* 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 - 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	1.2	0.6	0.7	-	-8.9	-25.0	-29.7	-33.2
FTSE Developed All Cap	1.3	0.6	0.8	0.6	-8.3	-23.0	-29.1	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	3,456,660	5.35
Microsoft Corp	USA	Software and Computer Services	2,948,275	4.57
Nvidia	USA	Technology Hardware and Equipment	2,919,278	4.52
Amazon.Com	USA	Retailers	1,989,716	3.08
Meta Platforms Inc	USA	Software and Computer Services	1,462,040	2.26
Alphabet Class A	USA	Software and Computer Services	999,491	1.55
Broadcom	USA	Technology Hardware and Equipment	905,560	1.40
Alphabet Class C	USA	Software and Computer Services	834,553	1.29
Tesla	USA	Automobiles and Parts	813,130	1.26
JPMorgan Chase & Co	USA	Banks	742,474	1.15
Totals			17,071,178	26.44

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	240	1.76	284	1.85	-0.09
Austria	19	0.08	24	0.08	0.00
Belgium	35	0.23	38	0.26	-0.03
Canada	110	2.61	158	2.99	-0.38
Denmark	34	0.75	40	0.64	0.11
Finland	25	0.26	34	0.26	0.00
France	97	1.49	130	2.49	-1.00
Germany	129	2.00	150	2.24	-0.25
Hong Kong	94	0.50	118	0.52	-0.02
Ireland	6	0.09	6	0.07	0.02
Israel	62	0.22	74	0.22	0.00
Italy	68	0.71	84	0.78	-0.07
Japan	1254	6.19	1414	6.13	0.06
Korea	400	1.14	475	1.10	0.04
Netherlands	43	1.13	55	0.99	0.13
New Zealand	23	0.09	26	0.08	0.01
Norway	45	0.18	56	0.20	-0.02
Poland	25	0.12	31	0.12	0.00
Portugal	10	0.03	14	0.04	-0.02
Singapore	59	0.41	66	0.36	0.05
Spain	36	0.63	52	0.72	-0.09
Sweden	125	0.88	141	0.91	-0.04
Switzerland	106	2.33	116	2.29	0.04
UK	211	2.93	260	3.86	-0.93
USA	1383	73.25	1678	70.79	2.46
Totals	4639	100.00	5524	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 %	
1010	Technology	558	31.37	593	26.23	5.14
1510	Telecommunications	115	3.10	119	2.51	0.59
2010	Health Care	477	12.14	489	10.35	1.79
3010	Banks	268	7.34	270	6.53	0.81
3020	Financial Services	251	4.70	263	5.28	-0.58
3030	Insurance	137	3.92	140	3.26	0.66
3510	Real Estate	409	3.24	418	2.73	0.51
4010	Automobiles and Parts	130	2.54	139	2.18	0.35
4020	Consumer Products and Services	282	3.13	296	2.97	0.15
4030	Media	101	1.83	102	1.48	0.35
4040	Retailers	178	6.37	189	5.78	0.59
4050	Travel and Leisure	132	2.03	212	2.03	0.00
4510	Food Beverage and Tobacco	173	2.47	209	2.95	-0.48
4520	Personal Care Drug and Grocery Stores	120	2.32	134	1.94	0.38
5010	Construction and Materials	188	1.22	245	1.63	-0.41
5020	Industrial Goods and Services	710	9.35	917	12.58	-3.23
5510	Basic Resources	177	1.01	231	1.57	-0.56
5520	Chemicals	154	1.21	174	1.30	-0.09
6010	Energy	21	0.08	200	3.90	-3.81
6510	Utilities	58	0.62	184	2.79	-2.17
Totals		4639	100.00	5524	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4639	5524
Net MCap (USDm)	64,565,966	79,866,268
Dividend Yield %	1.20	1.75
Constituent Sizes (Net MCap USDm)		
Average	13,918	14,458
Largest	3,456,660	3,456,660
Smallest	39	39
Median	1,714	1,912
Weight of Largest Constituent (%)	5.35	4.33
Top 10 Holdings (% Index MCap)	26.44	21.37

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