

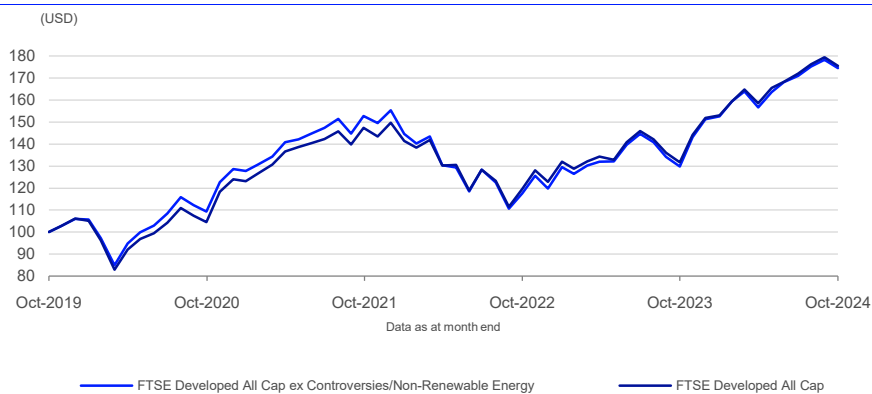
FTSE Developed All Cap Choice Net Tax Index

Data as at: 31 October 2024

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	2.0	11.4	15.4	34.4	14.2	74.5	4.5	11.8	11.4	17.4	18.3
FTSE Developed All Cap	2.0	10.8	15.6	33.3	19.2	75.6	6.0	11.9	10.7	16.7	18.2

* 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 Developed All Cap ex Controversies/Non-Renewable Energy	29.1	21.3	20.8	-22.9	26.2
FTSE Developed All Cap	27.9	16.9	20.7	-17.9	23.6

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	2.9	0.3	0.6	-	-8.9	-29.7	-33.2	-
FTSE Developed All Cap	3.0	0.4	0.7	0.7	-8.3	-26.1	-34.7	-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	3,279,461	5.27
Nvidia	USA	Technology Hardware and Equipment	3,102,493	4.99
Microsoft Corp	USA	Software and Computer Services	3,017,787	4.85
Amazon.Com	USA	Retailers	1,729,189	2.78
Meta Platforms Inc	USA	Software and Computer Services	1,241,881	2.00
Alphabet Class A	USA	Software and Computer Services	1,004,363	1.62
Alphabet Class C	USA	Software and Computer Services	849,382	1.37
Broadcom	USA	Technology Hardware and Equipment	770,882	1.24
Tesla	USA	Automobiles and Parts	693,428	1.12
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	663,329	1.07
Totals			16,352,195	26.30

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	239	1.91	285	2.02	-0.11
Austria	19	0.07	24	0.07	-0.01
Belgium	34	0.24	37	0.27	-0.03
Canada	113	2.57	162	3.03	-0.47
Denmark	32	0.86	40	0.76	0.10
Finland	25	0.27	34	0.27	0.00
France	97	1.46	130	2.46	-1.00
Germany	129	1.90	151	2.08	-0.18
Hong Kong	94	0.52	118	0.54	-0.02
Ireland	6	0.08	6	0.07	0.02
Israel	61	0.18	74	0.19	-0.01
Italy	68	0.66	85	0.74	-0.08
Japan	1264	6.32	1425	6.33	0.00
Korea	398	1.30	472	1.23	0.07
Netherlands	43	1.13	54	0.99	0.14
New Zealand	23	0.09	26	0.08	0.01
Norway	46	0.18	58	0.21	-0.02
Poland	25	0.10	31	0.10	0.00
Portugal	10	0.03	14	0.05	-0.02
Singapore	58	0.40	65	0.35	0.05
Spain	36	0.56	53	0.67	-0.11
Sweden	124	0.86	140	0.88	-0.03
Switzerland	104	2.32	115	2.26	0.06
UK	214	2.94	263	3.83	-0.89
USA	1393	73.05	1690	70.51	2.53
Totals	4655	100.00	5552	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	561	31.72	596	26.46	5.26
1510	Telecommunications	116	3.13	120	2.53	0.60
2010	Health Care	480	12.74	492	10.83	1.91
3010	Banks	269	6.80	272	6.02	0.77
3020	Financial Services	247	4.44	259	4.98	-0.54
3030	Insurance	139	3.79	142	3.14	0.64
3510	Real Estate	415	3.40	423	2.85	0.55
4010	Automobiles and Parts	130	2.46	140	2.12	0.33
4020	Consumer Products and Services	283	3.05	297	2.88	0.17
4030	Media	101	1.65	102	1.34	0.32
4040	Retailers	180	6.04	190	5.42	0.62
4050	Travel and Leisure	131	1.96	210	1.97	-0.01
4510	Food Beverage and Tobacco	172	2.57	209	3.05	-0.48
4520	Personal Care Drug and Grocery Stores	121	2.31	134	1.93	0.38
5010	Construction and Materials	186	1.35	244	1.76	-0.41
5020	Industrial Goods and Services	713	9.45	923	12.61	-3.16
5510	Basic Resources	178	1.07	235	1.72	-0.65
5520	Chemicals	153	1.32	174	1.40	-0.09
6010	Energy	22	0.11	204	4.05	-3.94
6510	Utilities	58	0.63	186	2.91	-2.28
Totals		4655	100.00	5552	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4655	5552
Net MCap (USDm)	62,177,729	77,074,919
Dividend Yield %	1.21	1.79
Constituent Sizes (Net MCap USDm)		
Average	13,357	13,882
Largest	3,279,461	3,279,461
Smallest	34	34
Median	1,731	1,938
Weight of Largest Constituent (%)	5.27	4.25
Top 10 Holdings (% Index MCap)	26.30	21.22

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