

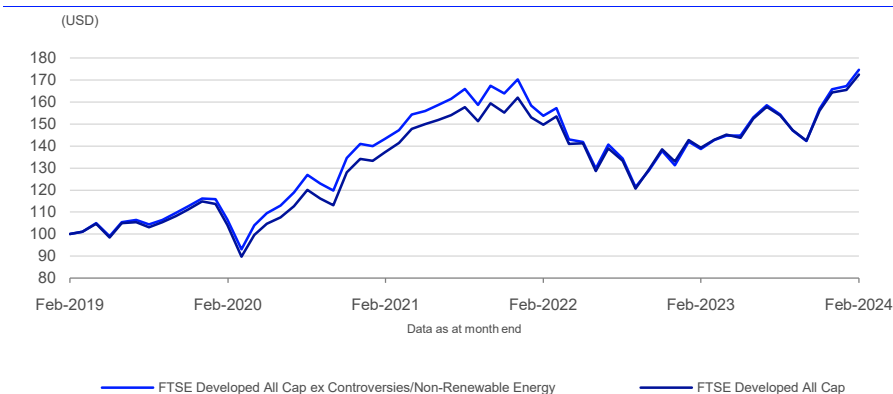
FTSE Developed All Cap Choice Net Tax Index

Data as at: 29 February 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	11.3	13.1	5.4	26.0	22.0	74.7	6.9	11.8	11.2	16.8	18.5
FTSE Developed All Cap	10.6	12.1	5.0	23.9	25.9	72.6	8.0	11.5	10.8	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)	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	2.2	0.4	0.6	-	-11.4	-29.7	-33.2	-
FTSE Developed All Cap	2.1	0.5	0.6	0.6	-10.9	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	5.35
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	4.63
Nvidia	USA	Technology Hardware and Equipment	1,877,483	3.27
Amazon.Com	USA	Retailers	1,590,547	2.77
Meta Platforms Inc	USA	Software and Computer Services	1,082,770	1.88
Alphabet Class A	USA	Software and Computer Services	821,785	1.43
Alphabet Class C	USA	Software and Computer Services	700,732	1.22
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	1.11
Broadcom	USA	Technology Hardware and Equipment	559,973	0.97
Tesla	USA	Automobiles and Parts	556,325	0.97
Totals			13,563,423	23.60

Country Breakdown

Country	FTSE Developed All Cap ex Controversies/Non-Renewable Energy		FTSE Developed All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	255	1.93	298	2.06	-0.14
Austria	21	0.07	27	0.08	-0.01
Belgium	36	0.22	39	0.26	-0.04
Canada	125	2.54	171	2.95	-0.41
Denmark	33	0.99	40	0.87	0.11
Finland	26	0.28	34	0.28	0.00
France	103	1.63	136	2.86	-1.23
Germany	135	1.97	156	2.15	-0.18
Hong Kong	104	0.52	125	0.55	-0.03
Ireland	6	0.08	6	0.07	0.02
Israel	58	0.19	72	0.20	-0.01
Italy	72	0.68	89	0.76	-0.07
Japan	1282	7.10	1426	6.95	0.16
Korea	420	1.54	492	1.45	0.10
Netherlands	44	1.39	55	1.22	0.17
New Zealand	27	0.10	30	0.09	0.01
Norway	45	0.19	57	0.21	-0.03
Poland	22	0.11	28	0.11	0.00
Portugal	10	0.03	14	0.05	-0.02
Singapore	62	0.37	67	0.32	0.05
Spain	39	0.55	56	0.66	-0.11
Sweden	126	0.89	141	0.94	-0.06
Switzerland	106	2.41	116	2.32	0.09
UK	224	2.93	278	3.89	-0.96
USA	1467	71.30	1756	68.70	2.60
Totals	4848	100.00	5709	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	572	30.16	605	25.32	4.84
1510	Telecommunications	123	3.17	128	2.58	0.60
2010	Health Care	506	13.39	514	11.42	1.97
3010	Banks	272	6.36	276	5.67	0.68
3020	Financial Services	250	4.04	261	4.59	-0.55
3030	Insurance	144	3.75	147	3.13	0.63
3510	Real Estate	432	3.34	441	2.81	0.52
4010	Automobiles and Parts	132	2.81	141	2.45	0.36
4020	Consumer Products and Services	306	3.43	317	3.30	0.13
4030	Media	114	1.63	114	1.32	0.31
4040	Retailers	182	6.07	192	5.37	0.70
4050	Travel and Leisure	131	1.97	210	2.03	-0.06
4510	Food Beverage and Tobacco	183	2.78	218	3.22	-0.44
4520	Personal Care Drug and Grocery Stores	126	2.38	142	2.00	0.38
5010	Construction and Materials	179	1.29	241	1.71	-0.42
5020	Industrial Goods and Services	740	10.09	937	12.82	-2.73
5510	Basic Resources	199	1.07	252	1.71	-0.65
5520	Chemicals	153	1.44	176	1.60	-0.16
6010	Energy	27	0.16	210	4.34	-4.17
6510	Utilities	77	0.65	187	2.61	-1.96
Totals		4848	100.00	5709	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap ex Controversies/Non-Renewable Energy	FTSE Developed All Cap
Number of constituents	4848	5709
Net MCap (USDm)	57,481,477	71,035,926
Dividend Yield %	1.24	1.85
Constituent Sizes (Net MCap USDm)		
Average	11,857	12,443
Largest	3,074,632	3,074,632
Smallest	12	12
Median	1,585	1,796
Weight of Largest Constituent (%)	5.35	4.33
Top 10 Holdings (% Index MCap)	23.60	19.09

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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