

FTSE Global All Cap Choice Index

Data as at: 28 February 2022

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	-5.7	-7.3	-9.1	5.7	51.3	80.7	14.8	12.6	12.0	19.0	15.4
FTSE Global All Cap	-3.4	-5.3	-7.2	7.4	46.9	73.7	13.7	11.7	11.6	19.4	15.5

* 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)	2017	2018	2019	2020	2021
FTSE Global All Cap Choice	25.5	-8.9	28.9	20.9	18.5
FTSE Global All Cap	24.4	-9.6	27.1	16.8	18.5

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	0.5	0.8	0.8	-	-11.7	-33.0	-33.0	-
FTSE Global All Cap	0.6	0.7	0.8	0.8	-10.1	-34.3	-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	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global All Cap (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	4.32	3.49	0.84
Microsoft Corp	USA	Software and Computer Services	3.82	3.08	0.74
Amazon.Com	USA	Retailers	2.26	1.82	0.44
Alphabet Class A	USA	Software and Computer Services	1.38	1.11	0.27
Alphabet Class C	USA	Software and Computer Services	1.28	1.04	0.25
Tesla	USA	Automobiles and Parts	1.19	0.96	0.23
Nvidia	USA	Technology Hardware and Equipment	0.99	0.80	0.19
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.88	0.71	0.17
Meta Platforms Inc	USA	Software and Computer Services	0.85	0.68	0.16
Unitedhealth Group	USA	Health Care Providers	0.76	0.61	0.15
Totals			17.73	14.30	

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 Breakdown

Country	FTSE Global All Cap Choice		FTSE Global All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	248	1.83	295	2.03	-0.19
Austria	22	0.08	26	0.08	0.00
Belgium	40	0.24	42	0.27	-0.04
Brazil	135	0.45	167	0.63	-0.18
Canada	141	2.86	178	3.06	-0.20
Chile	26	0.06	29	0.06	0.01
China	1420	3.86	1626	3.43	0.43
Colombia	7	0.02	10	0.03	0.00
Czech Rep.	2	0.01	4	0.01	-0.01
Denmark	32	0.61	42	0.62	0.00
Egypt	11	0.01	16	0.01	0.00
Finland	29	0.32	36	0.33	-0.01
France	103	1.54	141	2.54	-1.00
Germany	142	1.77	164	2.08	-0.31
Greece	17	0.03	22	0.04	0.00
Hong Kong	131	0.77	159	0.79	-0.02
Hungary	4	0.02	5	0.02	0.00
India	306	1.35	372	1.57	-0.23
Indonesia	53	0.19	69	0.18	0.01
Ireland	9	0.08	9	0.07	0.02
Israel	63	0.22	72	0.20	0.02
Italy	76	0.51	92	0.66	-0.15
Japan	1268	6.46	1390	6.25	0.22
Korea	404	1.54	481	1.46	0.09
Kuwait	18	0.11	18	0.09	0.02
Malaysia	77	0.24	91	0.21	0.03
Mexico	48	0.27	52	0.25	0.02
Netherlands	46	1.21	56	1.08	0.13
New Zealand	37	0.12	40	0.10	0.02
Norway	38	0.22	48	0.24	-0.02
Pakistan	18	0.01	22	0.01	0.00
Philippines	33	0.09	42	0.10	-0.01
Poland	26	0.08	33	0.08	0.00
Portugal	12	0.03	14	0.05	-0.02
Qatar	19	0.12	21	0.10	0.02
Romania	1	0.00	5	0.01	0.00
Russia	29	0.05	50	0.16	-0.11
Saudi Arabia	78	0.45	84	0.44	0.01
Singapore	69	0.38	75	0.33	0.05
South Africa	86	0.43	101	0.44	-0.01
Spain	40	0.39	60	0.60	-0.21
Sweden	126	0.87	141	0.93	-0.06
Switzerland	105	2.59	117	2.40	0.19
Taiwan	452	2.43	464	2.03	0.40
Thailand	113	0.30	130	0.30	0.00
Turkey	71	0.05	84	0.05	0.00
UAE	16	0.17	20	0.14	0.02
UK	232	3.16	295	4.10	-0.94
USA	1564	61.37	1818	59.34	2.03
Totals	8043	100.00	9328	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	994	26.22	1052	21.95	4.27
1510	Telecommunications	254	3.61	264	3.03	0.57
2010	Health Care	821	12.83	851	10.99	1.83
3010	Banks	472	8.14	482	7.21	0.93
3020	Financial Services	420	4.10	439	4.41	-0.32
3030	Insurance	195	3.38	201	2.95	0.42
3510	Real Estate	675	4.18	706	3.58	0.59
4010	Automobiles and Parts	210	3.08	235	2.79	0.29
4020	Consumer Products and Services	482	3.76	502	3.48	0.28
4030	Media	142	1.57	153	1.30	0.28
4040	Retailers	280	5.94	292	5.08	0.86
4050	Travel and Leisure	207	1.49	291	1.87	-0.37
4510	Food Beverage and Tobacco	317	2.66	421	3.93	-1.26
4520	Personal Care Drug and Grocery Stores	180	2.55	188	2.14	0.42
5010	Construction and Materials	320	1.16	403	1.59	-0.43
5020	Industrial Goods and Services	1066	9.86	1341	11.78	-1.92
5510	Basic Resources	375	1.54	469	2.51	-0.97
5520	Chemicals	325	1.99	357	1.96	0.03
6010	Energy	48	0.29	317	4.45	-4.16
6510	Utilities	260	1.66	364	3.00	-1.35
Totals		8043	100.00	9328	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global All Cap
Number of constituents	8043	9328
Net MCap (USDm)	58,879,220	73,018,438
Dividend Yield %	1.68	1.90
Constituent Sizes (Net MCap USDm)		
Average	7,321	7,828
Largest	2,545,861	2,545,861
Smallest	0	0
Median	1,066	1,145
Weight of Largest Constituent (%)	4.32	3.49
Top 10 Holdings (% Index MCap)	17.74	14.30

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