

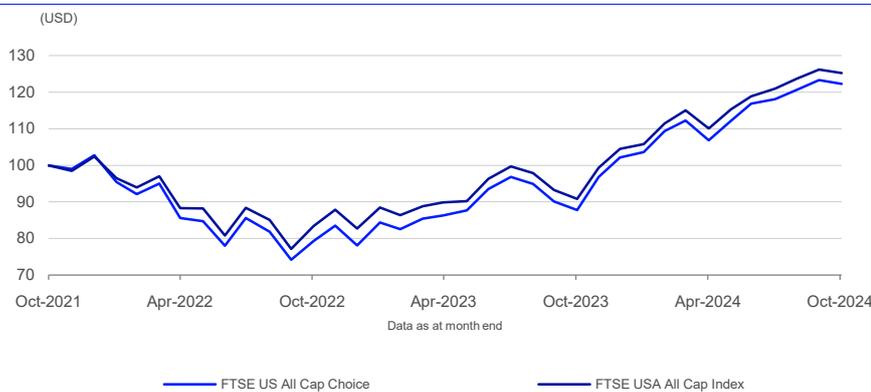
# FTSE US All Cap Choice Index

Data as at: 31 October 2024

The FTSE US All Cap Choice Index measures the performance of the FTSE USA All Cap Index after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct and Diversity practices.

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.

## 3-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 US All Cap Choice	3.5	14.4	19.6	39.3	22.2	102.6	6.9	15.2	13.3	19.3	19.0
FTSE USA All Cap Index	3.5	13.8	19.8	37.9	25.2	98.7	7.8	14.7	12.3	18.3	18.6

\* 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 US All Cap Choice	33.5	25.8	26.5	-24.0	30.8
FTSE USA All Cap Index	31.3	21.1	25.7	-19.2	26.3

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US All Cap Choice	2.8	0.4	0.8	-	-9.3	-28.8	-33.6	-
FTSE USA All Cap Index	2.9	0.4	0.8	0.8	-8.5	-25.2	-34.9	-34.9

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 liquidity screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The indexes are calculated based on price and 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 - FTSE US All Cap Choice

Constituent	ICB Sector	FTSE US All Cap Choice (Wgt %)	FTSE USA All Cap Index (Wgt %)	Diff %
Apple Inc.	Technology Hardware and Equipment	7.23	6.03	1.20
Nvidia	Technology Hardware and Equipment	6.84	5.71	1.13
Microsoft Corp	Software and Computer Services	6.65	5.55	1.10
Amazon.Com	Retailers	3.81	3.18	0.63
Meta Platforms Inc	Software and Computer Services	2.74	2.28	0.46
Alphabet Class A	Software and Computer Services	2.21	1.85	0.36
Alphabet Class C	Software and Computer Services	1.87	1.56	0.31
Broadcom	Technology Hardware and Equipment	1.70	1.42	0.28
Tesla	Automobiles and Parts	1.53	1.28	0.25
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	1.46	1.22	0.24
<b>Totals</b>		<b>36.04</b>	<b>30.08</b>	

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE US All Cap Choice		FTSE USA All Cap Index		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	208	39.53	228	34.06	5.47
1510	Telecommunications	26	2.46	30	2.08	0.38
2010	Health Care	204	12.08	208	10.81	1.28
3010	Banks	97	3.90	98	3.67	0.23
3020	Financial Services	83	4.30	92	5.34	-1.04
3030	Insurance	57	2.70	58	2.26	0.44
3510	Real Estate	114	3.13	120	2.74	0.38
4010	Automobiles and Parts	22	1.84	23	1.64	0.20
4020	Consumer Products and Services	89	2.25	96	2.00	0.25
4030	Media	28	1.67	28	1.40	0.28
4040	Retailers	56	7.44	60	6.89	0.55
4050	Travel and Leisure	49	2.28	67	2.15	0.12
4510	Food Beverage and Tobacco	38	2.26	49	2.56	-0.30
4520	Personal Care Drug and Grocery Stores	20	1.86	23	1.68	0.18
5010	Construction and Materials	45	1.19	54	1.21	-0.02
5020	Industrial Goods and Services	181	9.01	249	11.52	-2.51
5510	Basic Resources	19	0.51	32	0.70	-0.19
5520	Chemicals	25	0.97	30	0.98	-0.01
6010	Energy	9	0.10	81	3.61	-3.51
6510	Utilities	12	0.53	64	2.71	-2.18
<b>Totals</b>		<b>1382</b>	<b>100.00</b>	<b>1690</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE US All Cap Choice	FTSE USA All Cap Index
Number of constituents	1382	1690
Net MCap (USDm)	45,347,309	54,349,318
Dividend Yield %	1.13	1.29
Constituent Sizes (Net MCap USDm)		
Average	32,813	32,159
Largest	3,279,461	3,279,461
Smallest	210	210
Median	5,744	5,990
Weight of Largest Constituent (%)	7.23	6.03
Top 10 Holdings (% Index MCap)	36.06	30.09

## INFORMATION

## Index Universe

FTSE USA All Cap Index

## Index Launch

13 August 2018

## Base Date

20 March 2015

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time and end-of-day indexes available

## End-of-Day Distribution

Via FTP and email

## Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

## Review Dates

Quarterly in March, June, Sept, Dec

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