

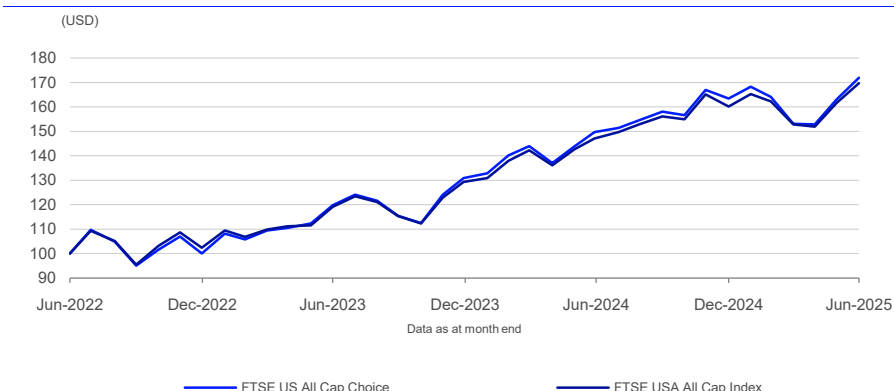
FTSE US All Cap Choice Index

Data as at: 30 June 2025

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 | 12.3 | 5.2 | 5.2 | 14.8 | 71.9 | 107.4 | 19.8 | 15.7 | 20.7 | 16.4 | 17.3 |
| FTSE USA All Cap Index | 11.1 | 6.0 | 6.0 | 15.4 | 69.8 | 110.7 | 19.3 | 16.1 | 19.7 | 15.5 | 16.6 |

* 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) | 2020 | 2021 | 2022 | 2023 | 2024 |
|------------------------|------|------|-------|------|------|
| FTSE US All Cap Choice | 25.8 | 26.5 | -24.0 | 30.8 | 24.8 |
| FTSE USA All Cap Index | 21.1 | 25.7 | -19.2 | 26.3 | 23.8 |

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 | 0.7 | 1.1 | 0.9 | 0.8 | -20.4 | -20.4 | -28.8 | -33.6 |
| FTSE USA All Cap Index | 0.8 | 1.2 | 1.0 | 0.8 | -19.2 | -19.2 | -25.2 | -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 % |
|---------------------|-----------------------------------|-----------------------------------|-----------------------------------|--------|
| Nvidia | Technology Hardware and Equipment | 7.56 | 6.25 | 1.31 |
| Microsoft Corp | Software and Computer Services | 7.54 | 6.23 | 1.31 |
| Apple Inc. | Technology Hardware and Equipment | 6.18 | 5.11 | 1.07 |
| Amazon.Com | Retailers | 4.30 | 3.56 | 0.74 |
| Meta Platforms Inc | Software and Computer Services | 3.29 | 2.72 | 0.57 |
| Broadcom | Technology Hardware and Equipment | 2.60 | 2.15 | 0.45 |
| Alphabet Class A | Software and Computer Services | 2.09 | 1.73 | 0.36 |
| Tesla | Automobiles and Parts | 1.83 | 1.51 | 0.32 |
| Alphabet Class C | Software and Computer Services | 1.72 | 1.42 | 0.30 |
| JPMorgan Chase & Co | Banks | 1.65 | 1.36 | 0.29 |
| Totals | | 38.76 | 32.04 | |

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 | 205 | 42.22 | 226 | 36.13 | 6.10 |
| 1510 | Telecommunications | 26 | 2.45 | 30 | 2.05 | 0.40 |
| 2010 | Health Care | 196 | 10.09 | 200 | 8.97 | 1.12 |
| 3010 | Banks | 92 | 4.03 | 94 | 3.78 | 0.25 |
| 3020 | Financial Services | 87 | 4.70 | 96 | 5.59 | -0.89 |
| 3030 | Insurance | 56 | 2.58 | 58 | 2.16 | 0.42 |
| 3510 | Real Estate | 113 | 2.83 | 118 | 2.45 | 0.37 |
| 4010 | Automobiles and Parts | 22 | 2.13 | 23 | 1.84 | 0.29 |
| 4020 | Consumer Products and Services | 90 | 2.22 | 96 | 1.92 | 0.30 |
| 4030 | Media | 25 | 2.25 | 26 | 1.86 | 0.39 |
| 4040 | Retailers | 52 | 7.77 | 57 | 7.18 | 0.59 |
| 4050 | Travel and Leisure | 48 | 2.27 | 68 | 2.20 | 0.06 |
| 4510 | Food Beverage and Tobacco | 37 | 2.00 | 47 | 2.38 | -0.37 |
| 4520 | Personal Care Drug and Grocery Stores | 20 | 1.88 | 23 | 1.62 | 0.26 |
| 5010 | Construction and Materials | 43 | 1.12 | 55 | 1.19 | -0.07 |
| 5020 | Industrial Goods and Services | 170 | 7.80 | 250 | 11.53 | -3.72 |
| 5510 | Basic Resources | 19 | 0.50 | 30 | 0.65 | -0.16 |
| 5520 | Chemicals | 16 | 0.62 | 28 | 0.82 | -0.20 |
| 6010 | Energy | 5 | 0.06 | 74 | 3.09 | -3.03 |
| 6510 | Utilities | 10 | 0.48 | 63 | 2.59 | -2.12 |
| Totals | | 1332 | 100.00 | 1662 | 100.00 | |

Index Characteristics

| Attributes | FTSE US All Cap Choice | FTSE USA All Cap Index |
|-----------------------------------|------------------------|------------------------|
| Number of constituents | 1332 | 1662 |
| Net MCap (USDm) | 48,816,532 | 59,076,622 |
| Dividend Yield % | 1.08 | 1.24 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 36,649 | 35,546 |
| Largest | 3,690,288 | 3,690,288 |
| Smallest | 203 | 203 |
| Median | 5,560 | 5,973 |
| Weight of Largest Constituent (%) | 7.56 | 6.25 |
| Top 10 Holdings (% Index MCap) | 38.77 | 32.03 |

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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info@ftserussell.com

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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