

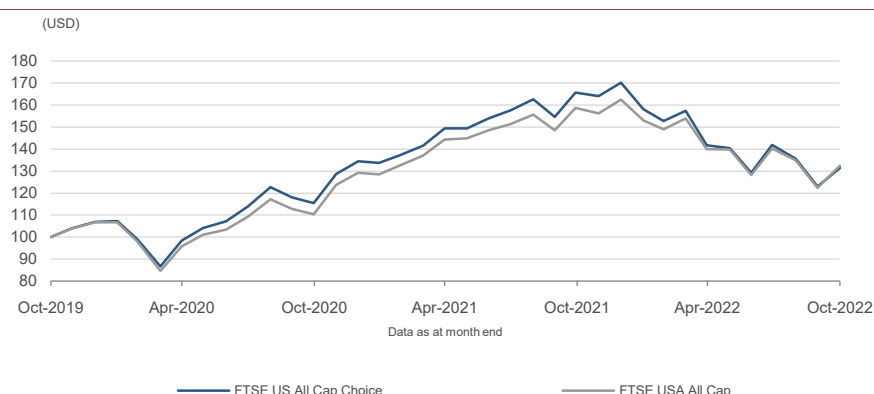
FTSE US All Cap Choice Index

Data as at: 31 October 2022

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	-7.4	-7.3	-22.8	-20.7	31.4	64.4	9.5	10.5	24.8	23.6	19.1
FTSE USA All Cap	-5.6	-5.5	-18.6	-16.6	32.4	60.6	9.8	9.9	23.4	23.5	19.0

* 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 US All Cap Choice	23.0	-3.6	33.5	25.8	26.5
FTSE USA All Cap	21.5	-5.2	31.3	21.1	25.7

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	-0.8	0.4	0.5	-	-28.8	-33.6	-33.6	-
FTSE USA All Cap	-0.7	0.4	0.5	0.8	-25.2	-34.9	-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 (Wgt %)	Diff %
Apple Inc.	Technology Hardware and Equipment	7.67	6.18	1.49
Microsoft Corp	Software and Computer Services	5.68	4.58	1.10
Amazon.Com	Retailers	2.98	2.40	0.58
Tesla	Automobiles and Parts	1.89	1.53	0.36
Alphabet Class A	Software and Computer Services	1.86	1.50	0.36
Unitedhealth Group	Health Care Providers	1.70	1.37	0.33
Alphabet Class C	Software and Computer Services	1.67	1.35	0.32
JPMorgan Chase & Co	Banks	1.20	0.97	0.23
Visa	Industrial Support Services	1.12	0.90	0.22
Nvidia	Technology Hardware and Equipment	1.06	0.86	0.20
Totals		26.83	21.64	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE US All Cap Choice		FTSE USA All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	214	28.78	241	24.37	4.40
1510	Telecommunications	30	2.93	34	2.42	0.51
2010	Health Care	229	16.04	233	14.17	1.87
3010	Banks	107	4.67	108	4.23	0.44
3020	Financial Services	84	4.30	94	4.96	-0.66
3030	Insurance	58	3.02	60	2.46	0.55
3510	Real Estate	125	3.86	134	3.31	0.55
4010	Automobiles and Parts	22	2.52	24	2.20	0.32
4020	Consumer Products and Services	96	2.55	103	2.17	0.38
4030	Media	33	1.58	34	1.33	0.24
4040	Retailers	59	7.19	63	6.37	0.82
4050	Travel and Leisure	52	2.50	67	2.24	0.26
4510	Food Beverage and Tobacco	45	3.52	55	3.62	-0.09
4520	Personal Care Drug and Grocery Stores	24	2.59	27	2.13	0.46
5010	Construction and Materials	34	0.72	45	0.84	-0.12
5020	Industrial Goods and Services	190	10.37	265	12.32	-1.95
5510	Basic Resources	22	0.61	36	0.74	-0.13
5520	Chemicals	28	1.30	34	1.33	-0.02
6010	Energy	11	0.30	83	5.62	-5.32
6510	Utilities	20	0.65	68	3.17	-2.52
Totals		1483	100.00	1808	100.00	

Index Characteristics

Attributes	FTSE US All Cap Choice	FTSE USA All Cap
Number of constituents	1483	1808
Net MCap (USDm)	30,557,034	37,890,846
Dividend Yield %	1.48	1.67
Constituent Sizes (Net MCap USDm)		
Average	20,605	20,957
Largest	2,342,445	2,342,445
Smallest	134	134
Median	3,984	4,216
Weight of Largest Constituent (%)	7.67	6.18
Top 10 Holdings (% Index MCap)	26.82	22.34

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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