

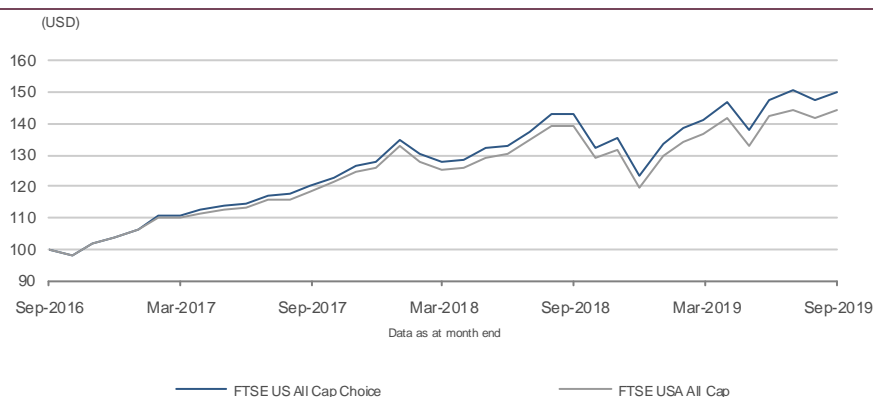
FTSE US All Cap Choice Index

Data as at: 30 September 2019

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	1.8	6.5	21.8	4.8	50.1	-	14.5	-	17.2	12.3	-
FTSE USA All Cap	1.3	5.5	20.4	3.3	44.1	64.6	13.0	10.5	16.6	12.0	12.2

* 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)	2014	2015	2016	2017	2018
FTSE US All Cap Choice	-	-	11.2	23.0	-3.6
FTSE USA All Cap	12.5	0.5	12.5	21.5	-5.2

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	0.3	1.2	-	-	-19.6	-20.0	-	-
FTSE USA All Cap	0.2	1.1	0.9	1.0	-19.7	-20.1	-20.1	-20.1

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 %
Microsoft Corp	Software & Computer Services	4.37	3.61	0.76
Apple Inc.	Technology Hardware & Equipment	4.21	3.48	0.73
Amazon.Com	General Retailers	2.98	2.47	0.51
Facebook Class A	Software & Computer Services	1.77	1.46	0.31
JPMorgan Chase & Co	Banks	1.56	1.29	0.27
Alphabet Class C	Software & Computer Services	1.54	1.27	0.27
Alphabet Class A	Software & Computer Services	1.52	1.26	0.26
Procter & Gamble	Household Goods & Home Construction	1.28	1.06	0.22
Visa	Financial Services	1.24	1.03	0.21
AT&T	Fixed Line Telecommunications	1.15	0.95	0.20
Totals		21.62	17.88	

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 %	
0500	Oil & Gas	43	1.48	92	4.24	-2.76
1300	Chemicals	44	2.01	48	1.78	0.23
1700	Basic Resources	22	0.44	30	0.45	0.00
2300	Construction & Materials	43	0.85	49	0.81	0.04
2700	Industrial Goods & Services	214	9.74	283	12.55	-2.81
3300	Automobiles & Parts	26	0.76	28	0.79	-0.03
3500	Food & Beverage	44	3.33	49	3.05	0.28
3700	Personal & Household Goods	87	4.30	94	4.28	0.02
4500	Health Care	188	13.16	200	12.14	1.02
5300	Retail	100	8.97	106	8.07	0.90
5500	Media	48	3.02	54	2.60	0.42
5700	Travel & Leisure	53	2.53	77	2.76	-0.23
6500	Telecommunications	15	2.45	15	2.02	0.42
7500	Utilities	35	1.31	59	3.46	-2.15
8300	Banks	115	5.84	120	5.57	0.27
8500	Insurance	58	3.10	64	4.03	-0.93
8600	Real Estate	141	4.85	162	4.48	0.38
8700	Financial Services	71	6.42	79	5.46	0.96
9500	Technology	191	25.44	208	21.47	3.98
Totals		1538	100.00	1817	100.00	

Index Characteristics

Attributes	FTSE US All Cap Choice	FTSE USA All Cap
Number of constituents	1538	1817
Net MCap (USDm)	24,036,104	29,071,796
Dividend Yield %	1.74	1.89
Constituent Sizes (Net MCap USDm)		
Average	15,628	16,000
Largest	1,050,536	1,050,536
Smallest	124	124
Median	3,605	3,631
Weight of Largest Constituent (%)	4.37	3.61
Top 10 Holdings (% Index MCap)	21.62	18.10

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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Data definitions available from
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