

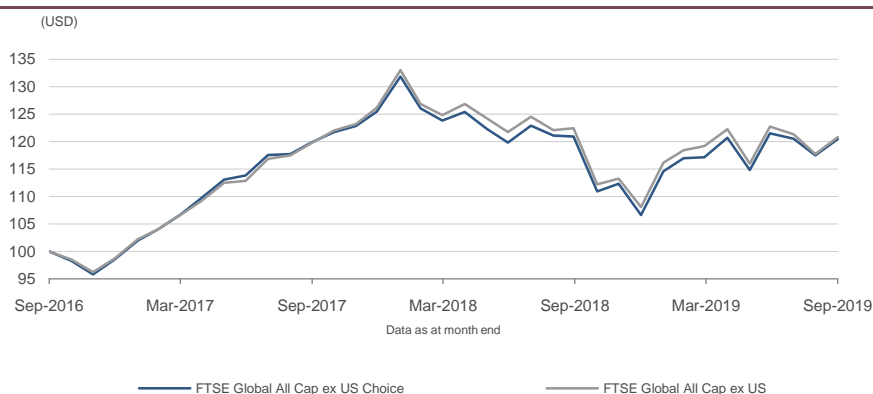
# FTSE Global All Cap ex US Choice Index

Data as at: 30 September 2019

The FTSE Global All Cap ex US Choice Index measures the performance of the FTSE Global All Cap ex US 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 Global All Cap ex US Choice	-0.9	2.8	13.0	-0.4	20.5	-	6.4	-	10.4	10.9	-
FTSE Global All Cap ex US	-1.6	1.4	11.8	-1.4	20.8	18.7	6.5	3.5	10.7	11.1	12.3

\* 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 Global All Cap ex US Choice	-	-	2.3	27.3	-15.0
FTSE Global All Cap ex US	-3.1	-4.0	5.0	27.8	-14.4

## 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 ex US Choice	0.0	0.6	-	-	-13.9	-22.1	-	-
FTSE Global All Cap ex US	-0.1	0.6	0.3	0.4	-13.8	-21.7	-23.8	-27.5

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, 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 Global All Cap ex US Choice**

Constituent	Country	ICB Sector	FTSE Global All Cap ex US Choice (Wgt %)	FTSE Global All Cap ex US (Wgt %)	Diff %
Nestle	Switzerland	Food Producers	1.83	1.33	0.50
Tencent Holdings (P Chip)	China	Software & Computer Services	1.40	1.02	0.38
Alibaba Group Holding ADS (N Shares)	China	General Retailers	1.39	1.02	0.38
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware & Equipment	1.23	0.89	0.33
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	1.18	0.86	0.32
Samsung Electronics	Korea	Technology Hardware & Equipment	1.12	0.82	0.31
Toyota Motor	Japan	Automobiles & Parts	0.97	0.71	0.26
AstraZeneca	UK	Pharmaceuticals & Biotechnology	0.68	0.50	0.19
Royal Bank Of Canada	Canada	Banks	0.68	0.50	0.19
AIA Group Ltd.	Hong Kong	Life Insurance/Assurance	0.67	0.48	0.18
<b>Totals</b>			<b>11.15</b>	<b>8.13</b>	

**INFORMATION****Index Universe**

FTSE Global All Cap ex US 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 index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

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

**Review Dates**

Quarterly in March, June, September, December

## Country Breakdown

Country	FTSE Global All Cap ex US Choice		FTSE Global All Cap ex US		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	205	5.08	255	4.95	0.13
Austria	23	0.22	26	0.21	0.01
Belgium	37	0.57	42	0.79	-0.22
Brazil	115	1.95	129	1.96	-0.02
Canada	143	7.78	200	7.01	0.77
Chile	29	0.32	33	0.25	0.07
China	281	5.78	1534	7.69	-1.91
Colombia	10	0.11	13	0.11	0.00
Czech Rep.	3	0.03	5	0.04	-0.01
Denmark	33	1.22	42	1.14	0.08
Egypt	13	0.06	18	0.05	0.00
Finland	29	0.85	35	0.81	0.03
France	114	5.38	145	6.69	-1.31
Germany	133	5.72	155	5.53	0.19
Greece	17	0.10	21	0.09	0.01
Hong Kong	142	2.53	168	2.38	0.15
Hungary	4	0.07	5	0.07	0.00
India	251	2.36	308	2.49	-0.14
Indonesia	47	0.55	69	0.52	0.04
Ireland	11	0.22	12	0.17	0.05
Israel	45	0.42	59	0.37	0.05
Italy	84	1.59	94	1.72	-0.13
Japan	1077	19.27	1350	17.14	2.13
Korea	329	3.37	430	3.12	0.26
Kuwait	12	0.24	17	0.19	0.04
Malaysia	71	0.80	86	0.64	0.16
Mexico	48	0.71	59	0.66	0.05
Netherlands	47	2.79	57	2.41	0.38
New Zealand	32	0.33	35	0.26	0.07
Norway	47	0.64	53	0.57	0.07
Pakistan	19	0.03	22	0.03	0.00
Peru	1	0.02	1	0.01	0.01
Philippines	25	0.24	39	0.31	-0.07
Poland	25	0.24	35	0.24	0.00
Portugal	12	0.08	14	0.13	-0.05
Qatar	14	0.28	21	0.26	0.02
Russia	24	0.40	43	0.93	-0.53
Saudi Arabia	-	-	79	0.52	-0.52
Singapore	63	1.08	73	0.91	0.17
South Africa	102	1.48	115	1.23	0.25
Spain	46	1.76	62	1.85	-0.09
Sweden	99	2.25	115	1.92	0.33
Switzerland	103	6.24	117	5.83	0.41
Taiwan	401	4.27	418	3.28	1.00
Thailand	106	1.03	117	0.91	0.12
Turkey	68	0.21	75	0.19	0.02
UAE	11	0.21	22	0.21	0.00
UK	240	9.11	306	11.18	-2.08
<b>Totals</b>	<b>4791</b>	<b>100.00</b>	<b>7129</b>	<b>100.00</b>	

## ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap ex US Choice		FTSE Global All Cap ex US		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	84	1.59	220	6.43	-4.84
1300	Chemicals	203	3.28	314	2.97	0.31
1700	Basic Resources	204	2.04	374	3.76	-1.72
2300	Construction & Materials	237	1.88	372	2.71	-0.83
2700	Industrial Goods & Services	746	10.23	1225	11.76	-1.53
3300	Automobiles & Parts	155	4.04	226	3.33	0.71
3500	Food & Beverage	222	4.32	347	5.03	-0.70
3700	Personal & Household Goods	308	6.62	434	6.20	0.42
4500	Health Care	320	9.97	468	8.48	1.50
5300	Retail	309	5.95	399	5.14	0.81
5500	Media	117	1.80	152	1.38	0.41
5700	Travel & Leisure	171	2.47	283	2.61	-0.14
6500	Telecommunications	105	4.25	120	3.47	0.78
7500	Utilities	148	2.05	258	3.36	-1.31
8300	Banks	310	14.28	379	12.40	1.89
8500	Insurance	115	5.99	134	4.90	1.09
8600	Real Estate	381	4.82	507	3.99	0.83
8700	Financial Services	255	3.81	336	3.27	0.54
9500	Technology	401	10.60	581	8.82	1.78
<b>Totals</b>		<b>4791</b>	<b>100.00</b>	<b>7129</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Global All Cap ex US Choice	FTSE Global All Cap ex US
Number of constituents	4791	7129
Net MCap (USDm)	17,149,649	23,547,228
Dividend Yield %	3.02	3.18
Constituent Sizes (Net MCap USDm)		
Average	3,580	3,303
Largest	313,550	313,550
Smallest	17	13
Median	778	610
Weight of Largest Constituent (%)	1.83	1.33
Top 10 Holdings (% Index MCap)	11.16	8.64

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Data definitions available from  
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