

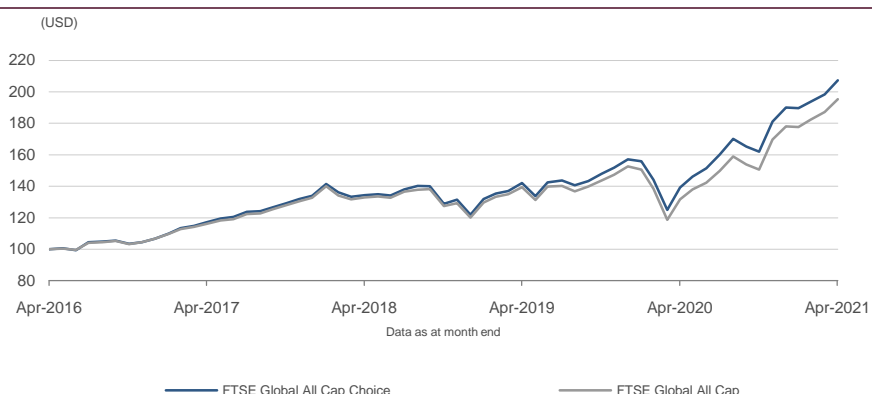
FTSE Global All Cap Choice Index

Data as at: 30 April 2021

The FTSE Global Choice Index Series is a market capitalization weighted index series with a rules-based methodology for defining how the products and conduct of a company impact society and the environment. The result is a framework for applying robust and customizable values-based exclusions to a broad market index.

The FTSE Global All Cap Choice Index measures the performance of the FTSE Global All Cap Index after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Chemical & Biological Weapons, Cluster Munitions, Anti-Personnel Landmines, Nuclear Weapons, Civilian Firearms, and Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

5-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 Choice	9.4	28.0	9.1	48.9	54.5	107.4	15.6	15.7	14.3	19.1	14.7
FTSE Global All Cap	10.0	29.8	9.7	48.3	47.0	95.4	13.7	14.3	14.4	19.5	15.0

* 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)	2016	2017	2018	2019	2020
FTSE Global All Cap Choice	7.3	25.5	-8.9	28.9	20.9
FTSE Global All Cap	9.0	24.4	-9.6	27.1	16.8

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 Choice	3.3	0.8	1.1	-	-7.4	-33.0	-33.0	-
FTSE Global All Cap	3.2	0.7	1.0	0.7	-7.3	-34.3	-34.3	-34.3

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, available 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 Choice

Constituent	Country	ICB Sector	FTSE Global All Cap Choice (Wgt %)	FTSE Global All Cap (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware and Equipment	3.47	2.86	0.61
Microsoft Corp	USA	Software and Computer Services	3.15	2.59	0.56
Amazon.Com	USA	Retailers	2.45	2.02	0.43
Facebook Class A	USA	Software and Computer Services	1.30	1.07	0.23
Alphabet Class A	USA	Software and Computer Services	1.18	0.97	0.21
Alphabet Class C	USA	Software and Computer Services	1.17	0.96	0.21
Tesla	USA	Automobiles and Parts	0.91	0.75	0.16
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	0.86	0.71	0.15
Tencent Holdings (P Chip)	China	Software and Computer Services	0.79	0.65	0.14
JPMorgan Chase & Co	USA	Banks	0.78	0.64	0.14
Totals			16.06	13.22	

INFORMATION**Index Universe**

FTSE Global All Cap Index

Index Launch

8 September 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Quarterly in March, June, September, December

Country Breakdown

Country	FTSE Global All Cap Choice		FTSE Global All Cap		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	235	1.96	286	2.06	-0.11
Austria	22	0.08	26	0.08	-0.01
Belgium	40	0.23	42	0.29	-0.06
Brazil	123	0.48	148	0.60	-0.12
Canada	138	2.70	179	2.85	-0.15
Chile	28	0.07	32	0.07	0.00
China	1254	4.94	1707	4.44	0.49
Colombia	8	0.02	11	0.02	0.00
Czech Rep.	3	0.01	5	0.01	-0.01
Denmark	31	0.60	41	0.62	-0.02
Egypt	11	0.01	15	0.01	0.00
Finland	28	0.33	35	0.37	-0.04
France	106	1.75	141	2.64	-0.89
Germany	139	2.23	159	2.40	-0.17
Greece	17	0.03	22	0.03	-0.01
Hong Kong	117	0.89	145	0.92	-0.03
Hungary	4	0.02	5	0.02	0.00
India	268	1.10	341	1.30	-0.21
Indonesia	49	0.15	68	0.16	-0.01
Ireland	9	0.08	9	0.07	0.01
Israel	60	0.16	69	0.16	0.01
Italy	77	0.53	92	0.68	-0.15
Japan	1258	6.83	1390	6.61	0.23
Korea	369	1.81	464	1.76	0.05
Kuwait	17	0.08	18	0.07	0.01
Malaysia	75	0.24	93	0.22	0.02
Mexico	50	0.24	55	0.23	0.01
Netherlands	42	1.18	54	1.09	0.08
New Zealand	34	0.12	37	0.11	0.02
Norway	38	0.22	48	0.24	-0.01
Pakistan	18	0.01	22	0.01	0.00
Philippines	30	0.07	40	0.09	-0.02
Poland	24	0.07	32	0.09	-0.01
Portugal	12	0.03	14	0.05	-0.02
Qatar	19	0.10	21	0.09	0.01
Romania	1	0.00	2	0.00	0.00
Russia	25	0.13	43	0.30	-0.17
Saudi Arabia	69	0.34	81	0.36	-0.02
Singapore	65	0.37	73	0.33	0.04
South Africa	89	0.50	102	0.48	0.02
Spain	42	0.50	61	0.64	-0.14
Sweden	124	1.06	137	1.08	-0.02
Switzerland	101	2.10	111	2.26	-0.16
Taiwan	422	2.37	456	2.04	0.33
Thailand	108	0.28	128	0.28	-0.01
Turkey	65	0.05	78	0.06	0.00
UAE	18	0.09	20	0.08	0.01
UK	226	3.20	289	4.09	-0.89
USA	1514	59.61	1767	57.51	2.09
Totals	7622	100.00	9214	100.00	

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Global All Cap Choice		FTSE Global All Cap		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	890	24.99	1020	21.31	3.68
1510	Telecommunications	244	3.80	268	3.24	0.56
2010	Health Care	744	12.16	815	10.97	1.19
3010	Banks	482	7.87	491	6.96	0.92
3020	Financial Services	401	4.02	427	4.17	-0.15
3030	Insurance	192	3.53	197	2.98	0.56
3510	Real Estate	673	4.09	719	3.58	0.51
4010	Automobiles and Parts	205	2.73	237	2.55	0.18
4020	Consumer Products and Services	451	4.22	488	3.86	0.37
4030	Media	136	1.73	147	1.44	0.29
4040	Retailers	269	6.67	292	5.80	0.87
4050	Travel and Leisure	213	1.63	299	2.08	-0.45
4510	Food Beverage and Tobacco	314	2.96	420	3.80	-0.84
4520	Personal Care Drug and Grocery Stores	177	2.47	185	2.11	0.36
5010	Construction and Materials	313	1.24	412	1.70	-0.46
5020	Industrial Goods and Services	998	10.63	1331	12.61	-1.98
5510	Basic Resources	339	1.46	449	2.40	-0.94
5520	Chemicals	293	1.97	347	2.04	-0.06
6010	Energy	41	0.27	309	3.46	-3.18
6510	Utilities	247	1.54	361	2.96	-1.42
Totals		7622	100.00	9214	100.00	

Index Characteristics

Attributes	FTSE Global All Cap Choice	FTSE Global All Cap
Number of constituents	7622	9214
Net MCap (USDm)	59,865,126	72,727,674
Dividend Yield %	1.52	1.69
Constituent Sizes (Net MCap USDm)		
Average	7,854	7,893
Largest	2,079,493	2,079,493
Smallest	0	0
Median	1,260	1,238
Weight of Largest Constituent (%)	3.47	2.86
Top 10 Holdings (% Index MCap)	16.06	13.22

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 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 4563 6346

Sydney +61 (0) 2 8823 3521