

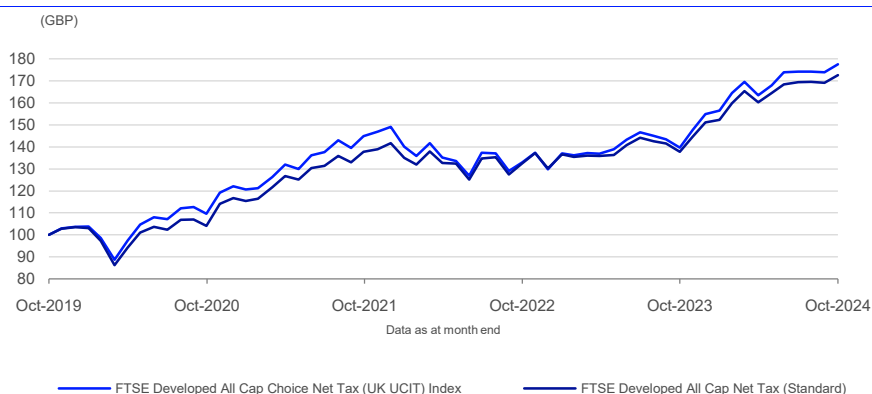
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index

Data as at: 31 October 2024

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

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.

5-Year Performance - Net Total Return



Performance and Volatility - Net Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	1.9	8.6	14.6	27.2	22.6	77.6	7.0	12.2	11.1	14.6	13.5
FTSE Developed All Cap Net Tax (Standard)	1.9	7.7	14.2	25.3	25.3	72.6	7.8	11.5	10.3	13.7	13.3

* 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 - Net Total Return

Index % (GBP)	2019	2020	2021	2022	2023
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	24.4	17.9	22.1	-13.0	19.4
FTSE Developed All Cap Net Tax (Standard)	22.2	12.7	21.4	-8.1	16.1

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 net 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.

Return/Risk Ratio and Drawdown - Net Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	2.3	0.5	0.9	-	-7.6	-19.3	-25.5	-
FTSE Developed All Cap Net Tax (Standard)	2.4	0.5	0.9	1.0	-6.9	-15.5	-26.6	-26.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,550,819	5.27
Nvidia	USA	Technology Hardware and Equipment	2,413,171	4.99
Microsoft Corp	USA	Software and Computer Services	2,347,285	4.85
Amazon.Com	USA	Retailers	1,344,992	2.78
Meta Platforms Inc	USA	Software and Computer Services	965,955	2.00
Alphabet Class A	USA	Software and Computer Services	781,210	1.62
Alphabet Class C	USA	Software and Computer Services	660,663	1.37
Broadcom	USA	Technology Hardware and Equipment	599,605	1.24
Tesla	USA	Automobiles and Parts	539,360	1.12
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	515,948	1.07
Totals			12,719,010	26.30

Country/Market Breakdown

Country/Market	FTSE Developed All Cap Choice Net Tax (UK UCIT) Index		FTSE Developed All Cap Net Tax (Standard)		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	239	1.91	285	2.02	-0.11
Austria	19	0.07	24	0.07	-0.01
Belgium	34	0.24	37	0.27	-0.03
Canada	113	2.57	162	3.03	-0.47
Denmark	32	0.86	40	0.76	0.10
Finland	25	0.27	34	0.27	0.00
France	97	1.46	130	2.46	-1.00
Germany	129	1.90	151	2.08	-0.18
Hong Kong	94	0.52	118	0.54	-0.02
Ireland	6	0.08	6	0.07	0.02
Israel	61	0.18	74	0.19	-0.01
Italy	68	0.66	85	0.74	-0.08
Japan	1264	6.32	1425	6.33	0.00
Korea	398	1.30	472	1.23	0.07
Netherlands	43	1.13	54	0.99	0.14
New Zealand	23	0.09	26	0.08	0.01
Norway	46	0.18	58	0.21	-0.02
Poland	25	0.10	31	0.10	0.00
Portugal	10	0.03	14	0.05	-0.02
Singapore	58	0.40	65	0.35	0.05
Spain	36	0.56	53	0.67	-0.11
Sweden	124	0.86	140	0.88	-0.03
Switzerland	104	2.32	115	2.26	0.06
UK	214	2.94	263	3.83	-0.89
USA	1393	73.05	1690	70.51	2.53
Totals	4655	100.00	5552	100.00	

INFORMATION

Index Universe

FTSE Developed All Cap Index

Index Launch

19 February 2020

Base Date

20 March 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

GBP, USD

Review Dates

Quarterly in March, June, September, December

ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE Developed All Cap Choice Net Tax (UK UCIT) Index		FTSE Developed All Cap Net Tax (Standard)		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
1010	Technology	561	31.72	596	26.46	5.26
1510	Telecommunications	116	3.13	120	2.53	0.60
2010	Health Care	480	12.74	492	10.83	1.91
3010	Banks	269	6.80	272	6.02	0.77
3020	Financial Services	247	4.44	259	4.98	-0.54
3030	Insurance	139	3.79	142	3.14	0.64
3510	Real Estate	415	3.40	423	2.85	0.55
4010	Automobiles and Parts	130	2.46	140	2.12	0.33
4020	Consumer Products and Services	283	3.05	297	2.88	0.17
4030	Media	101	1.65	102	1.34	0.32
4040	Retailers	180	6.04	190	5.42	0.62
4050	Travel and Leisure	131	1.96	210	1.97	-0.01
4510	Food Beverage and Tobacco	172	2.57	209	3.05	-0.48
4520	Personal Care Drug and Grocery Stores	121	2.31	134	1.93	0.38
5010	Construction and Materials	186	1.35	244	1.76	-0.41
5020	Industrial Goods and Services	713	9.45	923	12.61	-3.16
5510	Basic Resources	178	1.07	235	1.72	-0.65
5520	Chemicals	153	1.32	174	1.40	-0.09
6010	Energy	22	0.11	204	4.05	-3.94
6510	Utilities	58	0.63	186	2.91	-2.28
Totals		4655	100.00	5552	100.00	

Index Characteristics

Attributes	FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	FTSE Developed All Cap Net Tax (Standard)
Number of constituents	4655	5552
Net MCap (GBPm)	48,362,874	59,950,156
Dividend Yield %	1.40	1.37
Constituent Sizes (Net MCap GBPm)		
Average	10,389	10,798
Largest	2,550,819	2,550,819
Smallest	26	26
Median	1,347	1,507
Weight of Largest Constituent (%)	5.27	4.25
Top 10 Holdings (% Index MCap)	26.30	21.22

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG 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) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) 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 LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG 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 inaccuracy (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 LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate 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 or rate 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 or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 6441 1430
Sydney +61 (0) 2 7228 5659