

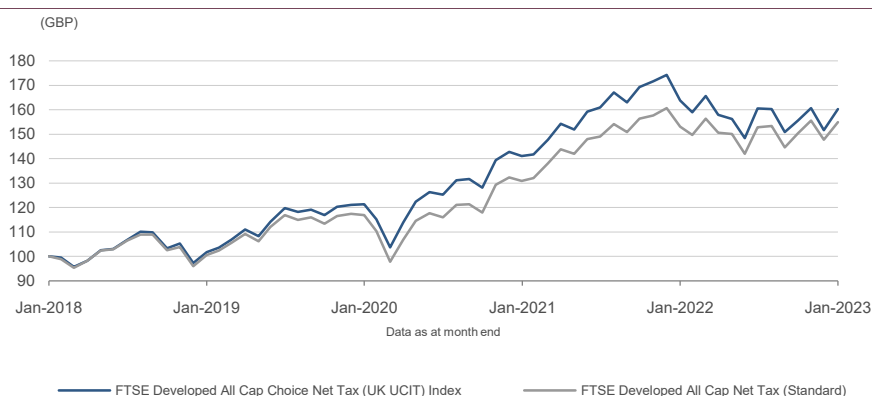
# FTSE Developed All Cap Choice Net Tax (UK UCIT) Index

Data as at: 31 January 2023

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	3.0	-0.2	5.6	-2.2	32.1	60.3	9.7	9.9	19.5	18.6	14.5
FTSE Developed All Cap Net Tax (Standard)	3.0	1.3	4.9	1.1	32.5	54.9	9.8	9.2	18.1	18.6	14.4

\* 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)	2018	2019	2020	2021	2022
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	-2.4	24.4	17.9	22.1	-13.0
FTSE Developed All Cap Net Tax (Standard)	-4.0	22.2	12.7	21.4	-8.1

## 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	-0.1	0.4	0.7	-	-15.7	-25.5	-25.5	-
FTSE Developed All Cap Net Tax (Standard)	0.1	0.4	0.6	1.0	-13.8	-26.6	-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	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	1,759,779	4.54
Microsoft Corp	USA	Software and Computer Services	1,504,683	3.88
Amazon.Com	USA	Retailers	743,839	1.92
Alphabet Class A	USA	Software and Computer Services	482,467	1.25
Alphabet Class C	USA	Software and Computer Services	432,320	1.12
Nvidia	USA	Technology Hardware and Equipment	381,802	0.99
Unitedhealth Group	USA	Health Care Providers	378,903	0.98
Tesla	USA	Automobiles and Parts	363,290	0.94
JPMorgan Chase & Co	USA	Banks	331,278	0.86
Visa	USA	Industrial Support Services	307,549	0.79
<b>Totals</b>			<b>6,685,908</b>	<b>17.26</b>

## Country Breakdown

Country	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	255	2.31	298	2.54	-0.24
Austria	20	0.08	26	0.09	-0.02
Belgium	38	0.27	42	0.31	-0.04
Canada	129	2.98	180	3.42	-0.43
Denmark	34	0.83	43	0.77	0.06
Finland	27	0.35	35	0.38	-0.03
France	106	1.92	140	3.08	-1.16
Germany	145	2.36	162	2.33	0.03
Hong Kong	116	0.86	139	0.87	-0.01
Ireland	6	0.09	6	0.07	0.02
Israel	60	0.21	73	0.21	0.00
Italy	76	0.67	91	0.75	-0.07
Japan	1257	7.36	1402	6.92	0.45
Korea	413	1.72	490	1.57	0.16
Netherlands	45	1.45	56	1.24	0.21
New Zealand	34	0.13	38	0.12	0.01
Norway	42	0.23	53	0.26	-0.03
Poland	22	0.08	29	0.09	-0.01
Portugal	10	0.04	14	0.07	-0.03
Singapore	64	0.48	70	0.42	0.07
Spain	43	0.61	60	0.71	-0.10
Sweden	132	0.97	147	0.97	-0.01
Switzerland	105	2.85	117	2.63	0.23
UK	228	3.39	285	4.55	-1.16
USA	1508	67.74	1809	65.64	2.11
<b>Totals</b>	<b>4915</b>	<b>100.00</b>	<b>5805</b>	<b>100.00</b>	

## 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	582	23.32	618	19.23	4.09
1510	Telecommunications	128	3.30	133	2.61	0.69
2010	Health Care	535	14.98	548	12.58	2.40
3010	Banks	277	7.52	281	6.48	1.04
3020	Financial Services	263	4.44	275	4.61	-0.17
3030	Insurance	144	4.23	146	3.37	0.86
3510	Real Estate	449	4.23	461	3.48	0.75
4010	Automobiles and Parts	127	2.72	136	2.33	0.39
4020	Consumer Products and Services	307	3.82	316	3.57	0.24
4030	Media	115	1.65	115	1.30	0.35
4040	Retailers	187	5.48	198	4.75	0.74
4050	Travel and Leisure	139	2.09	213	2.09	0.00
4510	Food Beverage and Tobacco	190	3.56	227	4.05	-0.49
4520	Personal Care Drug and Grocery Stores	116	2.64	129	2.21	0.43
5010	Construction and Materials	175	1.05	244	1.54	-0.49
5020	Industrial Goods and Services	738	10.82	953	13.01	-2.19
5510	Basic Resources	190	1.34	251	2.30	-0.96
5520	Chemicals	158	1.80	185	1.90	-0.10
6010	Energy	25	0.30	189	5.44	-5.13
6510	Utilities	70	0.72	187	3.18	-2.45
<b>Totals</b>		<b>4915</b>	<b>100.00</b>	<b>5805</b>	<b>100.00</b>	

## Index Characteristics

Attributes	FTSE Developed All Cap Choice Net Tax (UK UCIT) Index	FTSE Developed All Cap Net Tax (Standard)
Number of constituents	4915	5805
Net MCap (GBPm)	38,737,563	49,244,719
Dividend Yield %	1.65	1.61
Constituent Sizes (Net MCap GBPm)		
Average	7,881	8,483
Largest	1,759,779	1,759,779
Smallest	22	22
Median	1,271	1,421
Weight of Largest Constituent (%)	4.54	3.57
Top 10 Holdings (% Index MCap)	17.26	13.78

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