

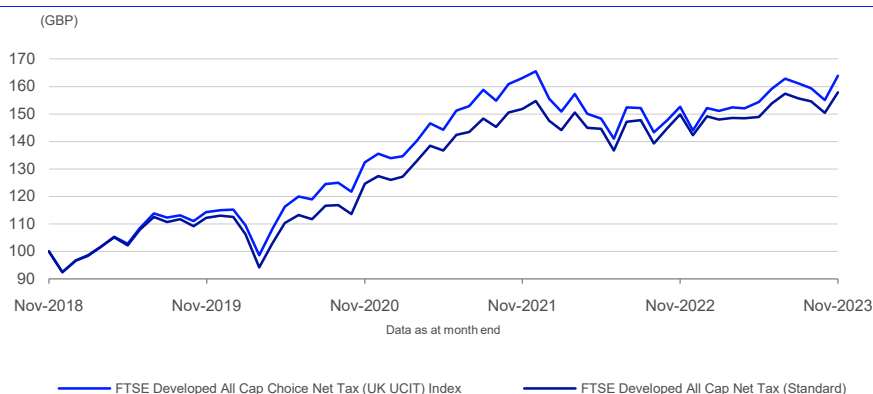
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index

Data as at: 30 November 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	1.8	6.2	13.8	7.4	23.8	63.9	7.4	10.4	12.6	14.2	14.2
FTSE Developed All Cap Net Tax (Standard)	1.4	6.0	11.0	5.4	26.7	57.8	8.2	9.6	12.0	13.4	14.0

* 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 - 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	0.6	0.5	0.7	-	-7.9	-19.3	-25.5	-
FTSE Developed All Cap Net Tax (Standard)	0.4	0.6	0.7	0.9	-7.4	-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	ICB Sector	Net MCap (GBPm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	2,236,455	5.46
Microsoft Corp	USA	Software and Computer Services	2,224,795	5.43
Amazon.Com	USA	Retailers	1,038,404	2.53
Nvidia	USA	Technology Hardware and Equipment	876,767	2.14
Alphabet Class A	USA	Software and Computer Services	621,343	1.52
Meta Platforms Inc	USA	Software and Computer Services	570,894	1.39
Alphabet Class C	USA	Software and Computer Services	537,357	1.31
Tesla	USA	Automobiles and Parts	522,606	1.28
Unitedhealth Group	USA	Health Care Providers	405,521	0.99
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	394,614	0.96
Totals			9,428,757	23.00

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	257	1.94	300	2.12	-0.18
Austria	21	0.07	27	0.08	-0.01
Belgium	35	0.24	38	0.28	-0.05
Canada	124	2.58	171	3.06	-0.48
Denmark	34	0.97	41	0.85	0.12
Finland	26	0.30	34	0.31	-0.01
France	102	1.74	135	2.95	-1.21
Germany	136	2.08	156	2.22	-0.13
Hong Kong	105	0.60	126	0.62	-0.02
Ireland	6	0.09	6	0.07	0.02
Israel	58	0.18	72	0.19	0.00
Italy	73	0.69	89	0.78	-0.09
Japan	1280	7.08	1429	6.87	0.22
Korea	421	1.68	494	1.56	0.12
Netherlands	44	1.29	55	1.13	0.16
New Zealand	27	0.11	30	0.10	0.01
Norway	47	0.20	60	0.24	-0.04
Poland	22	0.11	28	0.11	0.00
Portugal	10	0.04	14	0.07	-0.03
Singapore	62	0.41	67	0.35	0.06
Spain	39	0.61	56	0.73	-0.13
Sweden	126	0.89	141	0.93	-0.04
Switzerland	106	2.64	116	2.47	0.17
UK	225	3.10	279	4.17	-1.07
USA	1472	70.38	1762	67.76	2.61
Totals	4858	100.00	5726	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	574	28.95	609	24.14	4.81
1510	Telecommunications	124	3.46	129	2.79	0.67
2010	Health Care	511	13.56	519	11.50	2.06
3010	Banks	272	6.34	276	5.60	0.74
3020	Financial Services	251	4.05	262	4.52	-0.47
3030	Insurance	144	3.86	148	3.21	0.65
3510	Real Estate	432	3.54	442	2.96	0.58
4010	Automobiles and Parts	133	3.04	142	2.60	0.44
4020	Consumer Products and Services	306	3.51	316	3.30	0.21
4030	Media	113	1.55	113	1.25	0.31
4040	Retailers	184	5.67	194	4.99	0.68
4050	Travel and Leisure	131	2.01	209	2.02	-0.01
4510	Food Beverage and Tobacco	184	3.08	219	3.56	-0.47
4520	Personal Care Drug and Grocery Stores	125	2.52	141	2.09	0.42
5010	Construction and Materials	180	1.19	242	1.61	-0.42
5020	Industrial Goods and Services	739	10.09	940	12.58	-2.49
5510	Basic Resources	197	1.18	253	1.94	-0.76
5520	Chemicals	153	1.54	177	1.68	-0.14
6010	Energy	28	0.17	208	4.78	-4.61
6510	Utilities	77	0.68	187	2.87	-2.19
Totals		4858	100.00	5726	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	4858	5726
Net MCap (GBPm)	40,985,713	51,063,774
Dividend Yield %	1.57	1.55
Constituent Sizes (Net MCap GBPm)		
Average	8,437	8,918
Largest	2,236,455	2,236,455
Smallest	22	2
Median	1,186	1,363
Weight of Largest Constituent (%)	5.46	4.38
Top 10 Holdings (% Index MCap)	23	18.46

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