

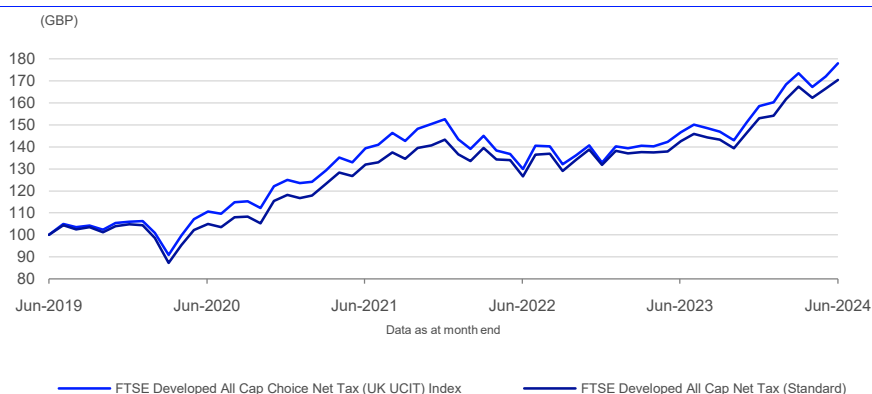
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index

Data as at: 28 June 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	2.6	12.3	12.3	21.3	27.7	78.0	8.5	12.2	10.2	14.1	13.7
FTSE Developed All Cap Net Tax (Standard)	1.9	11.4	11.4	19.6	29.2	70.5	8.9	11.3	9.5	13.3	13.5

* 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	2.1	0.6	0.9	-	-6.7	-19.3	-25.5	-
FTSE Developed All Cap Net Tax (Standard)	2.1	0.7	0.8	1.0	-6.5	-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 %
Microsoft Corp	USA	Software and Computer Services	2,625,826	5.51
Apple Inc.	USA	Technology Hardware and Equipment	2,418,718	5.08
Nvidia	USA	Technology Hardware and Equipment	2,320,997	4.87
Amazon.Com	USA	Retailers	1,418,191	2.98
Meta Platforms Inc	USA	Software and Computer Services	872,753	1.83
Alphabet Class A	USA	Software and Computer Services	845,791	1.78
Alphabet Class C	USA	Software and Computer Services	713,676	1.50
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	608,392	1.28
Broadcom	USA	Technology Hardware and Equipment	576,719	1.21
JPMorgan Chase & Co	USA	Banks	457,936	0.96
Totals			12,858,998	27.00

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	245	1.89	290	2.05	-0.16
Austria	20	0.07	26	0.08	-0.01
Belgium	34	0.23	37	0.26	-0.03
Canada	119	2.43	167	2.89	-0.46
Denmark	33	1.05	41	0.92	0.13
Finland	25	0.27	33	0.27	0.00
France	99	1.48	132	2.54	-1.06
Germany	136	1.88	154	2.04	-0.16
Hong Kong	100	0.48	123	0.50	-0.02
Ireland	6	0.08	6	0.06	0.02
Israel	58	0.16	70	0.17	-0.01
Italy	69	0.64	87	0.73	-0.09
Japan	1270	6.44	1426	6.44	0.00
Korea	408	1.54	479	1.44	0.10
Netherlands	43	1.40	54	1.22	0.18
New Zealand	24	0.09	27	0.08	0.01
Norway	46	0.19	58	0.23	-0.04
Poland	24	0.11	30	0.12	0.00
Portugal	11	0.03	15	0.05	-0.02
Singapore	60	0.38	67	0.33	0.05
Spain	37	0.55	54	0.66	-0.11
Sweden	125	0.88	141	0.92	-0.04
Switzerland	105	2.34	115	2.29	0.05
UK	220	2.97	272	3.95	-0.97
USA	1436	72.42	1732	69.75	2.67
Totals	4753	100.00	5636	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	566	32.88	600	27.57	5.31
1510	Telecommunications	116	3.08	120	2.50	0.57
2010	Health Care	493	13.10	501	11.14	1.96
3010	Banks	271	6.45	274	5.75	0.69
3020	Financial Services	251	4.04	262	4.55	-0.51
3030	Insurance	142	3.63	145	3.03	0.60
3510	Real Estate	422	3.18	429	2.68	0.50
4010	Automobiles and Parts	131	2.47	141	2.16	0.31
4020	Consumer Products and Services	295	3.07	308	2.95	0.12
4030	Media	109	1.60	109	1.30	0.30
4040	Retailers	179	6.11	189	5.45	0.67
4050	Travel and Leisure	127	1.83	210	1.87	-0.04
4510	Food Beverage and Tobacco	176	2.63	215	3.06	-0.43
4520	Personal Care Drug and Grocery Stores	125	2.27	138	1.91	0.36
5010	Construction and Materials	180	1.22	241	1.62	-0.40
5020	Industrial Goods and Services	737	9.26	938	12.20	-2.94
5510	Basic Resources	190	1.07	244	1.75	-0.68
5520	Chemicals	156	1.34	176	1.44	-0.10
6010	Energy	27	0.14	209	4.37	-4.22
6510	Utilities	60	0.63	187	2.71	-2.08
Totals		4753	100.00	5636	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	4753	5636
Net MCap (GBPm)	47,632,355	58,721,624
Dividend Yield %	1.40	1.38
Constituent Sizes (Net MCap GBPm)		
Average	10,022	10,419
Largest	2,625,826	2,625,826
Smallest	18	18
Median	1,259	1,428
Weight of Largest Constituent (%)	5.51	4.47
Top 10 Holdings (% Index MCap)	27	21.90

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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