

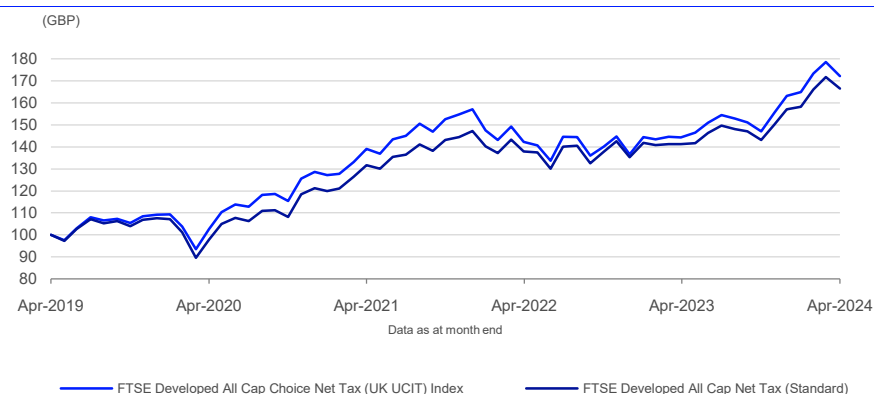
FTSE Developed All Cap Choice Net Tax (UK UCIT) Index

Data as at: 30 April 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	4.4	17.1	5.5	19.4	23.8	72.2	7.4	11.5	10.8	14.2	13.8
FTSE Developed All Cap Net Tax (Standard)	5.2	16.4	6.0	18.0	26.5	66.6	8.1	10.7	10.1	13.4	13.7

* 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	1.7	0.6	0.8	-	-6.7	-19.3	-25.5	-
FTSE Developed All Cap Net Tax (Standard)	1.7	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	2,311,171	5.15
Apple Inc.	USA	Technology Hardware and Equipment	1,981,413	4.42
Nvidia	USA	Technology Hardware and Equipment	1,637,574	3.65
Amazon.Com	USA	Retailers	1,257,605	2.80
Alphabet Class A	USA	Software and Computer Services	771,576	1.72
Meta Platforms Inc	USA	Software and Computer Services	758,942	1.69
Alphabet Class C	USA	Software and Computer Services	659,152	1.47
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	527,257	1.18
Broadcom	USA	Technology Hardware and Equipment	447,133	1.00
JPMorgan Chase & Co	USA	Banks	441,475	0.98
Totals			10,793,299	24.06

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	252	1.96	297	2.08	-0.11
Austria	20	0.07	26	0.08	-0.01
Belgium	34	0.24	37	0.28	-0.05
Canada	122	2.56	170	3.01	-0.45
Denmark	34	1.04	41	0.91	0.13
Finland	25	0.28	33	0.28	0.00
France	99	1.68	132	2.87	-1.19
Germany	133	2.00	153	2.16	-0.16
Hong Kong	101	0.54	124	0.55	-0.02
Ireland	6	0.09	6	0.07	0.02
Israel	58	0.18	70	0.19	-0.01
Italy	71	0.72	89	0.79	-0.07
Japan	1271	6.92	1431	6.86	0.06
Korea	406	1.58	479	1.46	0.12
Netherlands	43	1.39	54	1.21	0.18
New Zealand	24	0.10	27	0.09	0.01
Norway	45	0.19	57	0.23	-0.03
Poland	24	0.12	30	0.12	0.00
Portugal	11	0.03	15	0.06	-0.02
Singapore	60	0.40	67	0.34	0.05
Spain	38	0.61	55	0.71	-0.10
Sweden	125	0.89	141	0.93	-0.04
Switzerland	105	2.33	115	2.24	0.09
UK	222	3.10	274	4.13	-1.03
USA	1439	70.99	1737	68.37	2.62
Totals	4768	100.00	5660	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	564	29.99	600	24.90	5.09
1510	Telecommunications	116	3.10	120	2.49	0.61
2010	Health Care	495	13.43	505	11.30	2.13
3010	Banks	271	6.73	274	5.95	0.77
3020	Financial Services	251	4.09	262	4.57	-0.48
3030	Insurance	144	3.78	147	3.12	0.67
3510	Real Estate	426	3.28	433	2.73	0.55
4010	Automobiles and Parts	131	2.70	141	2.33	0.37
4020	Consumer Products and Services	295	3.27	309	3.12	0.16
4030	Media	109	1.61	109	1.29	0.32
4040	Retailers	179	6.01	188	5.26	0.74
4050	Travel and Leisure	128	1.97	211	1.98	-0.01
4510	Food Beverage and Tobacco	176	2.88	215	3.30	-0.42
4520	Personal Care Drug and Grocery Stores	125	2.44	139	2.03	0.42
5010	Construction and Materials	182	1.33	245	1.74	-0.42
5020	Industrial Goods and Services	742	10.03	941	12.89	-2.86
5510	Basic Resources	194	1.17	249	1.89	-0.72
5520	Chemicals	156	1.45	177	1.60	-0.15
6010	Energy	25	0.16	209	4.73	-4.58
6510	Utilities	59	0.59	186	2.79	-2.20
Totals		4768	100.00	5660	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	4768	5660
Net MCap (GBPm)	44,853,313	56,035,292
Dividend Yield %	1.48	1.44
Constituent Sizes (Net MCap GBPm)		
Average	9,407	9,900
Largest	2,311,171	2,311,171
Smallest	1	1
Median	1,267	1,435
Weight of Largest Constituent (%)	5.15	4.12
Top 10 Holdings (% Index MCap)	24.06	19.26

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