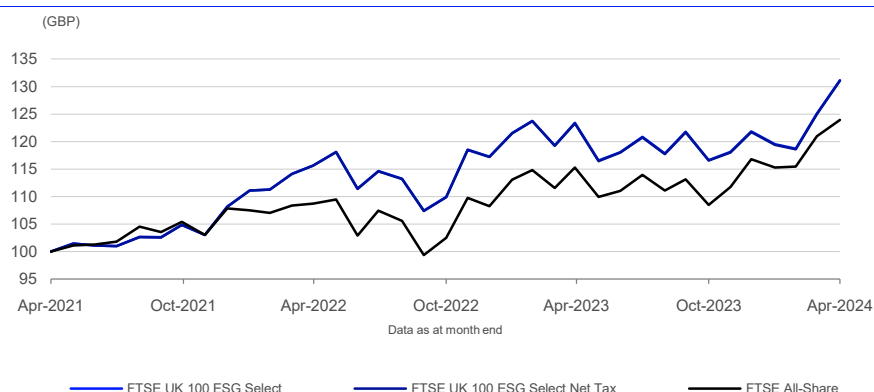


FTSE UK 100 ESG Select Index

Data as at: 30 April 2024

The FTSE UK 100 ESG Select Index is designed to measure the performance of the top 100 companies, as demonstrated by their Environmental, Social and Governance (ESG) practices, within the FTSE All Share Index. This index uses the overall Rating from FTSE Russell's ESG Ratings and data model to select companies for inclusion. Companies are weighted by investable market capitalisation.

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE UK 100 ESG Select	9.8	12.5	7.6	6.3	31.2	38.4	9.5	6.7	11.1	11.9	14.1
FTSE UK 100 ESG Select Net Tax	9.8	12.5	7.6	6.3	31.0	38.2	9.4	6.7	11.1	11.9	14.1
FTSE All-Share	7.5	14.2	6.1	7.5	23.9	30.1	7.4	5.4	10.5	11.6	14.5

* 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 - Total Return

Index % (GBP)	2019	2020	2021	2022	2023
FTSE UK 100 ESG Select	17.7	-9.2	19.2	8.4	3.9
FTSE UK 100 ESG Select Net Tax	17.7	-9.2	19.2	8.4	3.9
FTSE All-Share	19.2	-9.8	18.3	0.3	7.9

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE UK 100 ESG Select	0.6	0.7	0.5	-	-7.6	-10.2	-31.1	-
FTSE UK 100 ESG Select Net Tax	0.6	0.7	0.5	-	-7.6	-10.3	-31.1	-
FTSE All-Share	0.7	0.6	0.4	0.5	-6.9	-11.1	-35.3	-35.3

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

Drawdown - based on daily data

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

The index uses a transparent, rules-based construction process. Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day. A net of tax version of the index is also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	185,955	12.15
AstraZeneca	Pharmaceuticals and Biotechnology	178,128	11.64
HSBC Hldgs	Banks	132,874	8.68
Unilever	Personal Care Drug and Grocery Stores	102,672	6.71
BP	Oil Gas and Coal	86,754	5.67
GSK	Pharmaceuticals and Biotechnology	67,264	4.39
Diageo	Beverages	61,313	4.01
Rio Tinto	Industrial Metals and Mining	59,562	3.89
Glencore	Industrial Metals and Mining	56,704	3.71
British American Tobacco	Tobacco	47,294	3.09
Totals		978,520	63.94

ICB Supersector Breakdown

		FTSE UK 100 ESG Select			FTSE All-Share		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	7	18,421	1.20	16	31,545	1.31
1510	Telecommunications	4	23,105	1.51	6	25,502	1.06
2010	Health Care	3	245,630	16.05	11	287,912	11.96
3010	Banks	7	232,592	15.20	12	237,806	9.88
3020	Financial Services	14	93,486	6.11	229	262,311	10.90
3030	Insurance	4	34,411	2.25	12	72,162	3.00
3510	Real Estate	4	12,634	0.83	50	59,546	2.47
4010	Automobiles and Parts	-	-	-	3	1,979	0.08
4020	Consumer Products and Services	3	13,163	0.86	17	75,045	3.12
4030	Media	3	17,750	1.16	10	94,426	3.92
4040	Retailers	7	9,537	0.62	20	36,363	1.51
4050	Travel and Leisure	6	8,349	0.55	26	76,007	3.16
4510	Food Beverage and Tobacco	6	132,964	8.69	15	149,621	6.22
4520	Personal Care Drug and Grocery Stores	3	139,684	9.13	9	170,150	7.07
5010	Construction and Materials	-	-	-	15	10,332	0.43
5020	Industrial Goods and Services	15	48,925	3.20	68	277,606	11.54
5510	Basic Resources	4	149,432	9.76	14	163,994	6.81
5520	Chemicals	1	3,159	0.21	7	12,768	0.53
6010	Energy	3	272,865	17.83	15	279,523	11.62
6510	Utilities	6	74,363	4.86	8	81,930	3.40
Totals		100	1,530,468	100.00	563	2,406,526	100.00

Index Characteristics

Attributes	FTSE UK 100 ESG Select	FTSE All-Share
Number of constituents	100	563
Net MCap (GBPm)	1,530,468	2,406,526
Dividend Yield %	4.43	3.69
Constituent Sizes (Net MCap GBPm)		
Average	15,305	4,274
Largest	185,955	185,955
Smallest	49	7
Median	3,151	669
Weight of Largest Constituent (%)	12.15	7.73
Top 10 Holdings (% Index MCap)	63.94	41.30

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

10 December 2018

Base Date

19 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Quarterly in March, June, September, December

Bloomberg Code

Price - GPESG10P

Net Total Return - GPESG10N

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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