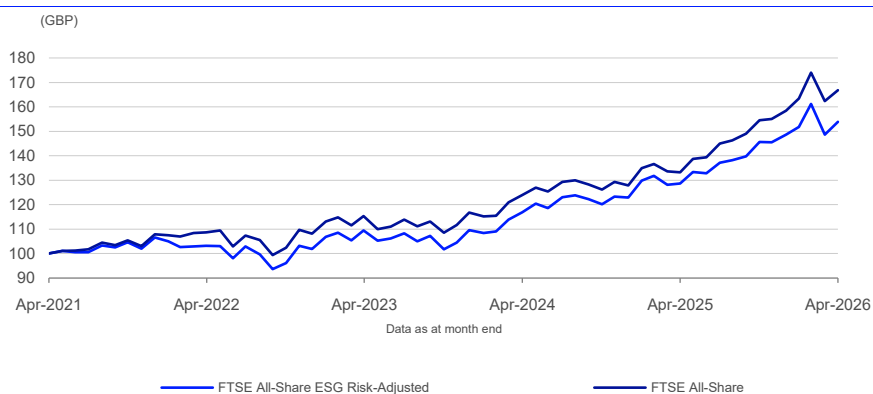


# FTSE All-Share ESG Risk-Adjusted Index

Data as at: 30 April 2026

The FTSE All-Share ESG Risk-Adjusted Index is a broad-based, alternatively-weighted UK equity index family based on the FTSE All-Share Index. The index targets 50% reduction in index level exposure to carbon emissions and fossil fuel reserves and a 5% improvement in index level ESG score relative to the benchmark. The index series also exclude companies based on defined exposure to specific product categories (e.g. tobacco, weapons) and/or assessments of controversial conduct as well as companies demonstrating controversial conduct due to potential breaches of international norms. The index is constructed using the FTSE Russell Target Exposure methodology.

## 5-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 All-Share ESG Risk-Adjusted	1.4	5.7	3.6	19.6	40.6	54.0	12.0	9.0	10.6	13.0	10.9
FTSE All-Share	2.1	8.0	5.2	25.2	44.7	66.9	13.1	10.8	10.0	12.4	10.4

\* 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 - Total Return

Index % (GBP)	2021	2022	2023	2024	2025
FTSE All-Share ESG Risk-Adjusted	17.4	-4.5	7.6	12.1	21.0
FTSE All-Share	18.3	0.3	7.9	9.5	24.0

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share ESG Risk-Adjusted	1.8	0.9	0.8	-	-9.9	-13.0	-15.0	-
FTSE All-Share	2.5	1.0	1.0	0.7	-9.1	-12.8	-12.8	-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.

### Capping

The minimum stock weight is set at 0.005%. Any company with Fossil Fuel Reserve exposure is capped at its respective starting weight.

### 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.

### 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 - FTSE All-Share ESG Risk-Adjusted Index

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	UK	Banks	328,870	11.82
AstraZeneca	UK	Pharmaceuticals and Biotechnology	238,747	8.58
Unilever	UK	Personal Care Drug and Grocery Stores	149,242	5.36
GSK	UK	Pharmaceuticals and Biotechnology	146,710	5.27
Shell	UK	Oil Gas and Coal	131,972	4.74
Lloyds Banking Group	UK	Banks	107,257	3.85
BP	UK	Oil Gas and Coal	88,712	3.19
London Stock Exchange Group	UK	Finance and Credit Services	88,295	3.17
Standard Chartered	UK	Banks	79,607	2.86
Natwest Group	UK	Banks	73,765	2.65
<b>Totals</b>			<b>1,433,176</b>	<b>51.50</b>

## ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	19	66,434	2.39
15	Telecommunications	5	58,146	2.09
20	Health Care	11	444,226	15.96
30	Financials	175	1,103,455	39.65
35	Real Estate	28	35,750	1.28
40	Consumer Discretionary	62	194,569	6.99
45	Consumer Staples	20	405,635	14.58
50	Industrials	51	132,858	4.77
55	Basic Materials	11	69,523	2.50
60	Energy	10	239,348	8.60
65	Utilities	9	32,784	1.18
<b>Totals</b>		<b>401</b>	<b>2,782,728</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE All-Share ESG Risk-Adjusted
Number of constituents	401
Dividend Yield %	3.21
Constituent (Wgt %)	
Average	0.25
Largest	11.82
Median	0.03
Top 10 Holdings (Wgt %)	51.49

## INFORMATION

## Index Universe

FTSE All-Share Index

## Launch Date

6 April 2023

## Base Date

26 November 1962

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Real-time and end-of-day

## End-of-Day Distribution

Via SFTP

## Currency

USD,GBP, EUR, JPY, AUD, CNY, HKD, and CAD

## Review Dates

Semi-annually in June and December.  
Exclusion lists are reviewed quarterly in March, June, September and December.

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