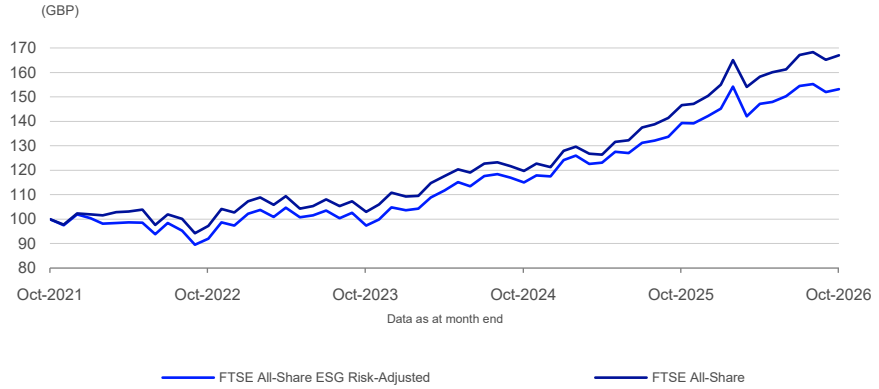
# FTSE All-Share ESG Risk-Adjusted Index

Data as at: 30 October 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 | -0.8 | 4.1 | 7.8 | 10.0 | 57.5 | 53.2 | 16.3 | 8.9 | 11.9 | 12.5 | 10.9 |
| FTSE All-Share | -0.1 | 5.5 | 11.1 | 13.9 | 62.3 | 67.1 | 17.5 | 10.8 | 11.3 | 11.9 | 10.5 |

* 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) | 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 | 0.8 | 1.3 | 0.8 | 0.6 | -9.9 | -13.0 | -15.0 | -33.9 |
| FTSE All-Share | 1.2 | 1.5 | 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 % |
|---|---|---|---|---|
| AstraZeneca | UK | Pharmaceuticals and Biotechnology | 294,200 | 10.36 |
| HSBC Hldgs | UK | Banks | 255,863 | 9.01 |
| GSK | UK | Pharmaceuticals and Biotechnology | 197,279 | 6.95 |
| Unilever | UK | Personal Care Drug and Grocery Stores | 172,125 | 6.06 |
| London Stock Exchange Group | UK | Finance and Credit Services | 106,317 | 3.74 |
| Shell | UK | Oil Gas and Coal | 97,785 | 3.44 |
| Standard Chartered | UK | Banks | 85,607 | 3.01 |
| Natwest Group | UK | Banks | 83,491 | 2.94 |
| Lloyds Banking Group | UK | Banks | 75,181 | 2.65 |
| Barclays | UK | Banks | 74,333 | 2.62 |
| **Totals** | | | **1,442,183** | **50.79** |

## ICB Supersector Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (GBPm) | Wgt % |
|---|---|---|---|---|
| 10 | Technology | 17 | 85,547 | 3.01 |
| 15 | Telecommunications | 5 | 67,441 | 2.37 |
| 20 | Health Care | 12 | 537,659 | 18.93 |
| 30 | Financials | 150 | 1,042,647 | 36.72 |
| 35 | Real Estate | 22 | 28,915 | 1.02 |
| 40 | Consumer Discretionary | 56 | 177,261 | 6.24 |
| 45 | Consumer Staples | 20 | 453,727 | 15.98 |
| 50 | Industrials | 45 | 138,016 | 4.86 |
| 55 | Basic Materials | 12 | 114,501 | 4.03 |
| 60 | Energy | 9 | 156,996 | 5.53 |
| 65 | Utilities | 9 | 36,970 | 1.30 |
| **Totals** | | **357** | **2,839,680** | **100.00** |

## Index Characteristics

| Attributes | FTSE All-Share ESG Risk-Adjusted |
|---|---|
| Number of constituents | 357 |
| Dividend Yield % | 3.01 |
| Constituent (Wgt %) | |
| Average | 0.28 |
| Largest | 10.36 |
| Median | 0.03 |
| Top 10 Holdings (Wgt %) | 50.78 |

## 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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