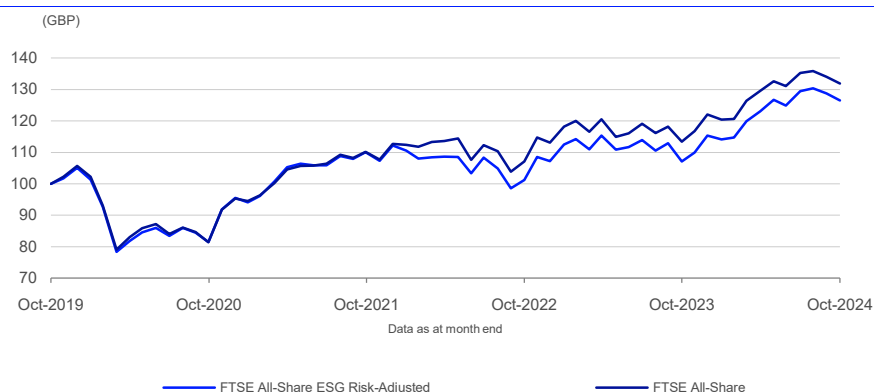


FTSE All-Share ESG Risk-Adjusted Index

Data as at: 31 October 2024

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 excludes companies involved with certain product activities – controversial weapons, tobacco, thermal coal and unconventional oil & gas – 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	-2.3	2.8	9.7	18.1	15.0	26.5	4.8	4.8	10.0	11.8	14.6
FTSE All-Share	-2.5	1.8	8.1	16.3	19.7	31.9	6.2	5.7	9.6	11.7	14.3

* 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 All-Share ESG Risk-Adjusted	20.4	-9.0	17.4	-4.5	7.6
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 All-Share ESG Risk-Adjusted	1.8	0.4	0.3	-	-4.9	-15.0	-33.9	-
FTSE All-Share	1.7	0.5	0.4	0.5	-4.5	-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.

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	180,433	7.58
AstraZeneca	UK	Pharmaceuticals and Biotechnology	158,165	6.65
Unilever	UK	Personal Care Drug and Grocery Stores	155,463	6.53
Shell	UK	Oil Gas and Coal	125,512	5.27
GSK	UK	Pharmaceuticals and Biotechnology	95,567	4.02
Barclays	UK	Banks	90,021	3.78
London Stock Exchange Group	UK	Finance and Credit Services	86,902	3.65
Diageo	UK	Beverages	83,793	3.52
Lloyds Banking Group	UK	Banks	77,997	3.28
RELX	UK	Media	63,428	2.67
Totals			1,117,280	46.96

ICB Supersector Breakdown

		FTSE All-Share ESG Risk-Adjusted			FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	14	38,012	1.60	15	27,582	1.17
15	Telecommunications	6	36,594	1.54	6	28,549	1.21
20	Health Care	10	299,904	12.60	10	266,684	11.31
30	Financials	216	850,439	35.74	251	593,769	25.18
35	Real Estate	32	55,699	2.34	49	62,177	2.64
40	Consumer Discretionary	68	292,245	12.28	74	268,603	11.39
45	Consumer Staples	21	368,437	15.48	25	344,039	14.59
50	Industrials	66	180,153	7.57	82	286,183	12.14
55	Basic Materials	13	45,086	1.89	21	159,139	6.75
60	Energy	10	188,536	7.92	15	230,310	9.77
65	Utilities	7	24,320	1.02	8	91,095	3.86
Totals		463	2,379,425	100.00	556	2,358,129	100.00

Country/Market Breakdown

	FTSE All-Share ESG Risk-Adjusted			FTSE All-Share		
Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	463	2,379,425	100.00	556	2,358,129	100.00
Totals	463	2,379,425	100.00	556	2,358,129	100.00

Index Characteristics

Attributes	FTSE All-Share ESG Risk-Adjusted	FTSE All-Share
Number of constituents	463	556
Dividend Yield %	3.66	3.67
Constituent (Wgt %)		
Average	0.22	0.18
Largest	7.58	7.01
Median	0.03	0.03
Top 10 Holdings (Wgt %)	46.95	39.04

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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