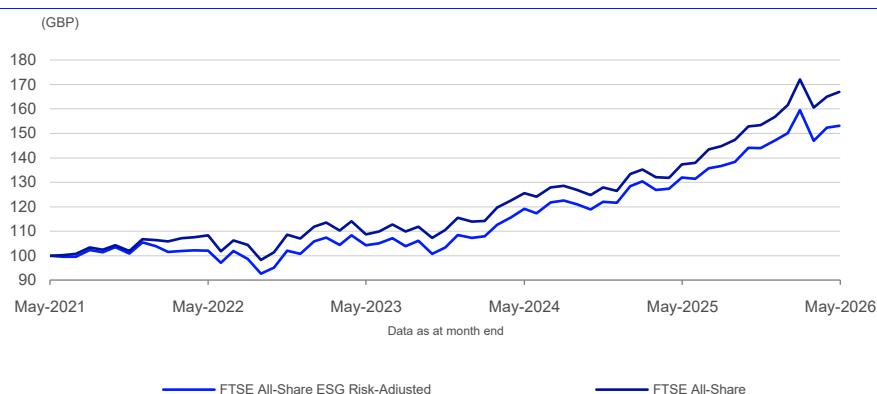


FTSE All-Share ESG Risk-Adjusted Index

Data as at: 29 May 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	-4.1	6.3	4.1	16.0	46.9	53.1	13.7	8.9	11.0	13.0	10.9
FTSE All-Share	-3.0	8.8	6.5	21.6	53.6	67.0	15.4	10.8	10.5	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	1.5	1.1	0.8	-	-9.9	-13.0	-15.0	-33.9
FTSE All-Share	2.1	1.3	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	339,743	12.20
AstraZeneca	UK	Pharmaceuticals and Biotechnology	236,248	8.49
Unilever	UK	Personal Care Drug and Grocery Stores	146,064	5.25
GSK	UK	Pharmaceuticals and Biotechnology	143,134	5.14
Shell	UK	Oil Gas and Coal	123,719	4.44
Lloyds Banking Group	UK	Banks	109,634	3.94
Standard Chartered	UK	Banks	85,192	3.06
London Stock Exchange Group	UK	Finance and Credit Services	83,413	3.00
BP	UK	Oil Gas and Coal	79,291	2.85
Natwest Group	UK	Banks	75,555	2.71
Totals			1,421,994	51.07

ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	19	63,937	2.30
15	Telecommunications	5	55,976	2.01
20	Health Care	11	437,723	15.72
30	Financials	175	1,129,914	40.58
35	Real Estate	28	36,224	1.30
40	Consumer Discretionary	61	204,698	7.35
45	Consumer Staples	20	394,741	14.18
50	Industrials	51	135,672	4.87
55	Basic Materials	11	75,286	2.70
60	Energy	10	220,666	7.93
65	Utilities	9	29,387	1.06
Totals		400	2,784,224	100.00

Index Characteristics

Attributes	FTSE All-Share ESG Risk-Adjusted
Number of constituents	400
Dividend Yield %	3.20
Constituent (Wgt %)	
Average	0.25
Largest	12.20
Median	0.03
Top 10 Holdings (Wgt %)	51.08

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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