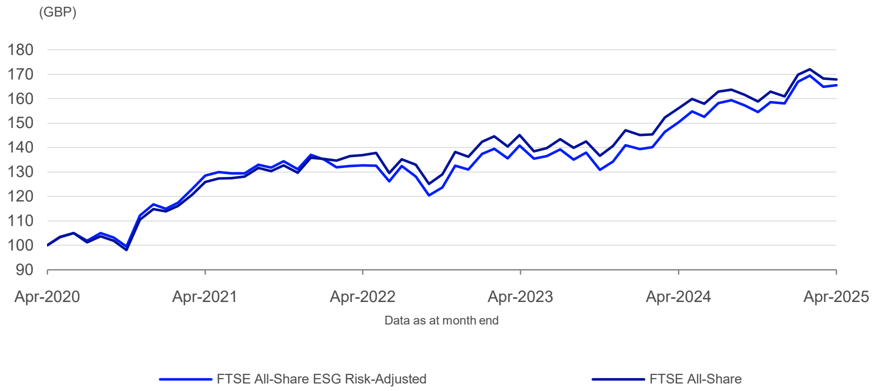
FTSE All-Share ESG Risk-Adjusted Index

Data as at: 30 April 2025

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	-0.9	7.1	4.7	10.1	24.7	65.6	7.6	10.6	13.2	13.9	11.6
FTSE All-Share	-1.2	5.6	4.2	7.5	22.6	67.9	7.0	10.9	12.8	13.7	11.2

* 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)	2020	2021	2022	2023	2024
FTSE All-Share ESG Risk-Adjusted	-9.0	17.4	-4.5	7.6	12.1
FTSE All-Share	-9.8	18.3	0.3	7.9	9.5

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	0.6	0.9	-	-13.0	-13.0	-15.0	-
FTSE All-Share	0.6	0.5	1.0	0.5	-12.8	-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	173,518	7.08
AstraZeneca	UK	Pharmaceuticals and Biotechnology	156,568	6.39
Unilever	UK	Personal Care Drug and Grocery Stores	155,483	6.35
Shell	UK	Oil Gas and Coal	122,114	4.99
GSK	UK	Pharmaceuticals and Biotechnology	119,462	4.88
London Stock Exchange Group	UK	Finance and Credit Services	118,200	4.83
Lloyds Banking Group	UK	Banks	100,464	4.10
Barclays	UK	Banks	82,522	3.37
Diageo	UK	Beverages	78,913	3.22
RELX	UK	Software and Computer Services	68,364	2.79
Totals			**1,175,610**	**48.00**

ICB Supersector Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	16	112,458	4.59
15	Telecommunications	5	41,663	1.70
20	Health Care	11	323,429	13.21
30	Financials	206	925,760	37.80
35	Real Estate	24	57,605	2.35
40	Consumer Discretionary	64	238,823	9.75
45	Consumer Staples	18	352,850	14.41
50	Industrials	59	154,666	6.31
55	Basic Materials	12	36,752	1.50
60	Energy	11	177,586	7.25
65	Utilities	8	27,688	1.13
Totals		**434**	**2,449,280**	**100.00**

Index Characteristics

Attributes	FTSE All-Share ESG Risk-Adjusted
Number of constituents	434
Dividend Yield %	3.52
Constituent (Wgt %)	
Average	0.23
Largest	7.08
Median	0.03
Top 10 Holdings (Wgt %)	48.00

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.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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