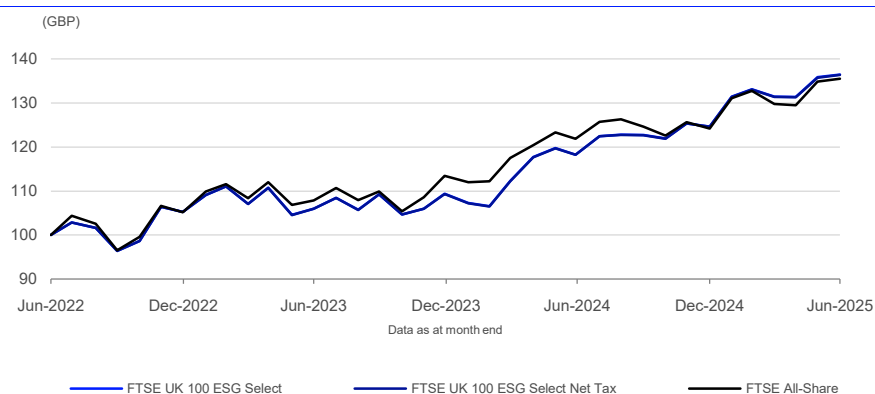


FTSE UK 100 ESG Select Index

Data as at: 30 June 2025

The FTSE UK 100 ESG Select Index is designed to measure the performance of the top 100 companies, as demonstrated by their Environmental, Social and Governance (ESG) practices, within the FTSE All Share Index. This index uses the overall Score from FTSE Russell's ESG Ratings and data model to select companies for inclusion. Companies are weighted by investable market capitalisation.

3-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 UK 100 ESG Select	3.8	9.5	9.5	15.4	36.5	77.3	10.9	12.1	12.5	13.6	11.3
FTSE UK 100 ESG Select Net Tax	3.8	9.4	9.4	15.4	36.4	77.0	10.9	12.1	12.5	13.6	11.3
FTSE All-Share	4.4	9.1	9.1	11.2	35.5	67.3	10.7	10.8	12.6	13.2	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 UK 100 ESG Select	-9.2	19.2	8.4	3.9	14.0
FTSE UK 100 ESG Select Net Tax	-9.2	19.2	8.4	3.9	14.0
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 UK 100 ESG Select	1.2	0.8	1.1	0.6	-11.9	-11.9	-11.9	-31.1
FTSE UK 100 ESG Select Net Tax	1.2	0.8	1.1	0.6	-11.9	-11.9	-11.9	-31.1
FTSE All-Share	0.9	0.8	1.0	0.6	-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.

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. A net of tax version of the index is also available.

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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	155,428	11.60
Unilever	Personal Care Drug and Grocery Stores	108,826	8.12
British American Tobacco	Tobacco	66,955	5.00
BP	Oil Gas and Coal	58,244	4.35
BAE Systems	Aerospace and Defense	56,669	4.23
GSK	Pharmaceuticals and Biotechnology	56,171	4.19
London Stock Exchange Group	Finance and Credit Services	53,693	4.01
Barclays	Banks	48,071	3.59
Lloyds Banking Group	Banks	46,114	3.44
Rio Tinto	Industrial Metals and Mining	43,846	3.27
Totals		694,016	51.80

ICB Supersector Breakdown

		FTSE UK 100 ESG Select			FTSE All-Share		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	4	9,795	0.73	18	104,646	4.24
1510	Telecommunications	4	28,181	2.10	6	30,221	1.22
2010	Health Care	1	56,171	4.19	11	261,964	10.61
3010	Banks	7	318,164	23.75	11	321,507	13.02
3020	Financial Services	12	117,490	8.77	220	283,317	11.47
3030	Insurance	6	69,769	5.21	12	85,462	3.46
3510	Real Estate	3	14,435	1.08	44	60,756	2.46
4010	Automobiles and Parts	1	220	0.02	2	1,080	0.04
4020	Consumer Products and Services	3	14,592	1.09	18	77,428	3.14
4030	Media	3	15,332	1.14	9	28,279	1.15
4040	Retailers	8	25,628	1.91	20	40,365	1.63
4050	Travel and Leisure	8	23,458	1.75	24	49,540	2.01
4510	Food Beverage and Tobacco	6	131,542	9.82	17	167,483	6.78
4520	Personal Care Drug and Grocery Stores	5	177,399	13.24	10	184,899	7.49
5010	Construction and Materials	1	1,955	0.15	15	12,309	0.50
5020	Industrial Goods and Services	14	127,964	9.55	67	320,949	13.00
5510	Basic Resources	6	101,980	7.61	14	113,159	4.58
5520	Chemicals	2	6,950	0.52	7	9,325	0.38
6010	Energy	2	58,261	4.35	15	215,401	8.72
6510	Utilities	5	40,386	3.01	8	101,398	4.11
Totals		101	1,339,671	100.00	548	2,469,489	100.00

Index Characteristics

Attributes	FTSE UK 100 ESG Select	FTSE All-Share
Number of constituents	101	548
Net MCap (GBPm)	1,339,671	2,469,489
Dividend Yield %	4.01	3.48
Constituent Sizes (Net MCap GBPm)		
Average	13,264	4,506
Largest	155,428	155,428
Smallest	17	17
Median	4,216	628
Weight of Largest Constituent (%)	11.60	6.29
Top 10 Holdings (% Index MCap)	51.80	38.91

INFORMATION

Index Universe

FTSE All-Share Index

Index Launch

10 December 2018

Base Date

19 June 2015

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Quarterly in March, June, September, December

Bloomberg Code

Price - GPESG10P

Net Total Return - GPESG10N

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