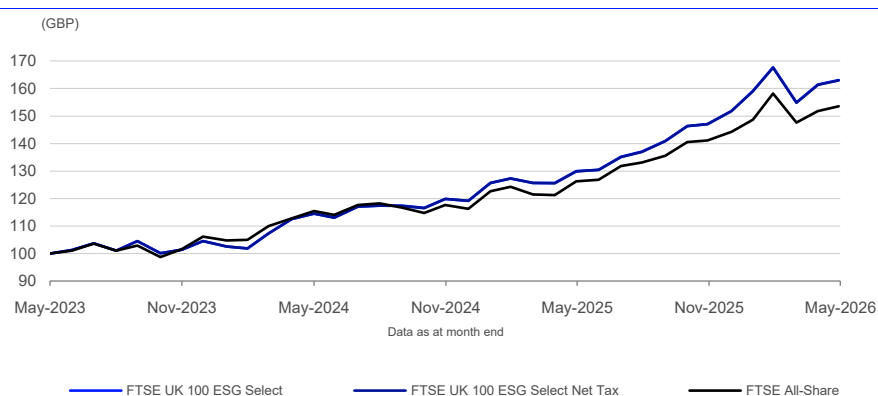


# FTSE UK 100 ESG Select Index

Data as at: 29 May 2026

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	-2.7	10.9	7.4	25.5	63.1	87.3	17.7	13.4	11.9	13.0	10.6
FTSE UK 100 ESG Select Net Tax	-2.7	10.9	7.4	25.5	63.0	87.1	17.7	13.3	11.9	13.0	10.6
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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE UK 100 ESG Select	20.4	10.7	-8.9	17.7	-9.2	19.2	8.4	3.9	14.0	27.4
FTSE UK 100 ESG Select Net Tax	20.4	10.6	-8.9	17.7	-9.2	19.2	8.4	3.9	14.0	27.3
FTSE All-Share	16.8	13.1	-9.5	19.2	-9.8	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 UK 100 ESG Select	2.2	1.4	1.3	0.8	-10.2	-11.9	-11.9	-31.1
FTSE UK 100 ESG Select Net Tax	2.2	1.4	1.3	0.8	-10.2	-11.9	-11.9	-31.1
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.

### 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	239,090	14.97
British American Tobacco	Tobacco	96,552	6.04
Unilever	Personal Care Drug and Grocery Stores	90,119	5.64
Rio Tinto	Industrial Metals and Mining	82,300	5.15
BP	Oil Gas and Coal	81,750	5.12
GSK	Pharmaceuticals and Biotechnology	75,115	4.70
Barclays	Banks	63,668	3.99
BAE Systems	Aerospace and Defense	60,770	3.80
Lloyds Banking Group	Banks	60,247	3.77
Glencore	Industrial Metals and Mining	59,617	3.73
<b>Totals</b>		<b>909,226</b>	<b>56.92</b>

### ICB Supersector Breakdown

ICB Code	ICB Supersector	FTSE UK 100 ESG Select			FTSE All-Share		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	4	7,245	0.45	20	67,487	2.39
1510	Telecommunications	3	34,114	2.14	5	37,393	1.32
2010	Health Care	1	75,115	4.70	12	331,733	11.74
3010	Banks	7	452,664	28.34	13	459,527	16.26
3020	Financial Services	12	96,323	6.03	209	285,335	10.10
3030	Insurance	6	79,870	5.00	10	90,659	3.21
3510	Real Estate	3	11,887	0.74	41	54,862	1.94
4010	Automobiles and Parts	1	132	0.01	1	132	0.00
4020	Consumer Products and Services	3	10,551	0.66	15	69,887	2.47
4030	Media	3	13,002	0.81	9	25,408	0.90
4040	Retailers	9	25,339	1.59	21	37,566	1.33
4050	Travel and Leisure	8	22,482	1.41	23	48,722	1.72
4510	Food Beverage and Tobacco	6	155,052	9.71	17	188,068	6.65
4520	Personal Care Drug and Grocery Stores	5	155,490	9.73	11	162,967	5.77
5010	Construction and Materials	1	1,941	0.12	15	13,268	0.47
5020	Industrial Goods and Services	13	126,015	7.89	60	332,516	11.77
5510	Basic Resources	5	186,413	11.67	14	222,081	7.86
5520	Chemicals	3	8,439	0.53	8	9,911	0.35
6010	Energy	1	81,750	5.12	13	265,129	9.38
6510	Utilities	6	53,628	3.36	9	123,479	4.37
<b>Totals</b>		<b>100</b>	<b>1,597,450</b>	<b>100.00</b>	<b>526</b>	<b>2,826,128</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE UK 100 ESG Select	FTSE All-Share
Number of constituents	100	526
Net MCap (GBPm)	1,597,450	2,826,128
Dividend Yield %	3.48	3.12
Constituent Sizes (Net MCap GBPm)		
Average	15,975	5,373
Largest	239,090	239,090
Smallest	132	22
Median	3,750	675
Weight of Largest Constituent (%)	14.97	8.46
Top 10 Holdings (% Index MCap)	56.92	43.38

### 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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[info@ftserussell.com](mailto:info@ftserussell.com)

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 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659