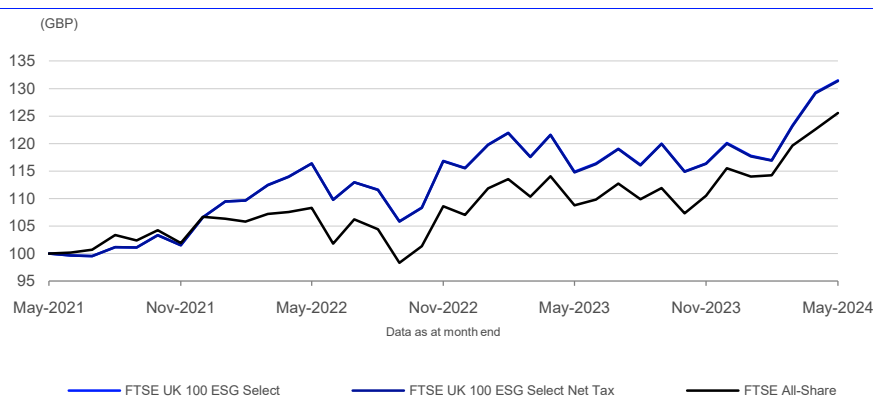


FTSE UK 100 ESG Select Index

Data as at: 31 May 2024

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 Rating 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	12.4	13.0	9.5	14.5	31.5	44.8	9.6	7.7	10.7	12.1	14.0
FTSE UK 100 ESG Select Net Tax	12.4	13.0	9.5	14.5	31.4	44.5	9.5	7.6	10.7	12.1	14.0
FTSE All-Share	9.9	13.6	8.7	15.4	25.5	37.3	7.9	6.5	10.3	11.7	14.5

* 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 UK 100 ESG Select	17.7	-9.2	19.2	8.4	3.9
FTSE UK 100 ESG Select Net Tax	17.7	-9.2	19.2	8.4	3.9
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 UK 100 ESG Select	1.3	0.7	0.5	-	-5.4	-10.2	-31.1	-
FTSE UK 100 ESG Select Net Tax	1.3	0.7	0.5	-	-5.4	-10.3	-31.1	-
FTSE All-Share	1.5	0.6	0.5	0.5	-6.1	-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.

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 %
Shell	Oil Gas and Coal	182,610	11.75
AstraZeneca	Pharmaceuticals and Biotechnology	180,018	11.58
HSBC Hldgs	Banks	133,026	8.56
Unilever	Personal Care Drug and Grocery Stores	106,119	6.83
BP	Oil Gas and Coal	81,377	5.23
GSK	Pharmaceuticals and Biotechnology	71,023	4.57
Rio Tinto	Industrial Metals and Mining	59,606	3.83
Glencore	Industrial Metals and Mining	58,286	3.75
Diageo	Beverages	58,110	3.74
British American Tobacco	Tobacco	48,582	3.12
Totals		978,758	62.96

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	7	17,560	1.13	16	31,141	1.28
1510	Telecommunications	4	26,742	1.72	6	29,359	1.21
2010	Health Care	3	251,327	16.17	11	294,063	12.09
3010	Banks	7	239,764	15.42	12	244,457	10.05
3020	Financial Services	14	98,316	6.32	229	271,518	11.16
3030	Insurance	4	35,380	2.28	12	74,982	3.08
3510	Real Estate	4	13,287	0.85	49	62,928	2.59
4010	Automobiles and Parts	-	-	-	3	1,795	0.07
4020	Consumer Products and Services	3	13,759	0.89	17	77,063	3.17
4030	Media	3	18,008	1.16	10	98,144	4.03
4040	Retailers	7	10,178	0.65	20	38,208	1.57
4050	Travel and Leisure	6	7,592	0.49	25	47,964	1.97
4510	Food Beverage and Tobacco	6	132,410	8.52	15	149,187	6.13
4520	Personal Care Drug and Grocery Stores	3	143,924	9.26	9	176,029	7.23
5010	Construction and Materials	-	-	-	15	11,004	0.45
5020	Industrial Goods and Services	15	50,876	3.27	68	290,443	11.94
5510	Basic Resources	4	149,582	9.62	14	164,539	6.76
5520	Chemicals	1	3,162	0.20	7	12,751	0.52
6010	Energy	3	264,125	16.99	15	271,537	11.16
6510	Utilities	8	78,684	5.06	10	86,133	3.54
Totals		102	1,554,677	100.00	563	2,433,247	100.00

Index Characteristics

Attributes	FTSE UK 100 ESG Select	FTSE All-Share
Number of constituents	102	563
Net MCap (GBPm)	1,554,677	2,433,247
Dividend Yield %	4.30	3.62
Constituent Sizes (Net MCap GBPm)		
Average	15,242	4,322
Largest	182,610	182,610
Smallest	50	3
Median	3,241	713
Weight of Largest Constituent (%)	11.75	7.50
Top 10 Holdings (% Index MCap)	62.96	40.89

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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