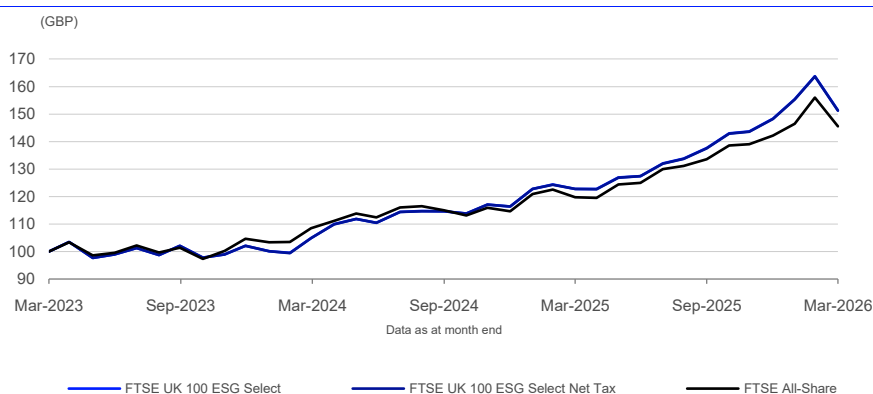


# FTSE UK 100 ESG Select Index

Data as at: 31 March 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	2.0	9.9	2.0	23.3	51.3	88.1	14.8	13.5	13.4	13.0	10.6
FTSE UK 100 ESG Select Net Tax	2.0	9.9	2.0	23.2	51.2	87.8	14.8	13.4	13.4	13.0	10.6
FTSE All-Share	2.4	8.9	2.4	21.5	45.6	69.3	13.3	11.1	12.8	12.3	10.5

\* 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)	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	1.7	1.1	1.3	0.8	-10.7	-11.9	-11.9	-31.1
FTSE UK 100 ESG Select Net Tax	1.7	1.1	1.3	0.8	-10.7	-11.9	-11.9	-31.1
FTSE All-Share	1.7	1.1	1.1	0.7	-10.7	-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	209,581	13.71
BP	Oil Gas and Coal	94,989	6.21
British American Tobacco	Tobacco	91,925	6.01
Unilever	Personal Care Drug and Grocery Stores	89,980	5.89
GSK	Pharmaceuticals and Biotechnology	82,400	5.39
Rio Tinto	Industrial Metals and Mining	71,723	4.69
BAE Systems	Aerospace and Defense	66,087	4.32
Glencore	Industrial Metals and Mining	59,375	3.88
Lloyds Banking Group	Banks	54,594	3.57
Barclays	Banks	54,144	3.54
<b>Totals</b>		<b>874,799</b>	<b>57.23</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	6,470	0.42	20	65,502	2.39
1510	Telecommunications	3	34,086	2.23	5	37,082	1.35
2010	Health Care	1	82,400	5.39	12	355,644	12.96
3010	Banks	7	395,731	25.89	13	401,637	14.64
3020	Financial Services	12	93,269	6.10	212	260,578	9.50
3030	Insurance	6	75,644	4.95	11	88,007	3.21
3510	Real Estate	3	10,831	0.71	42	50,970	1.86
4010	Automobiles and Parts	1	108	0.01	1	108	0.00
4020	Consumer Products and Services	3	10,506	0.69	15	63,280	2.31
4030	Media	3	11,454	0.75	9	22,884	0.83
4040	Retailers	9	24,406	1.60	21	35,895	1.31
4050	Travel and Leisure	8	19,481	1.27	24	45,498	1.66
4510	Food Beverage and Tobacco	6	147,403	9.64	17	182,931	6.67
4520	Personal Care Drug and Grocery Stores	5	160,676	10.51	11	168,553	6.14
5010	Construction and Materials	1	1,767	0.12	15	12,471	0.45
5020	Industrial Goods and Services	13	126,797	8.29	60	309,741	11.29
5510	Basic Resources	5	166,930	10.92	14	199,121	7.26
5520	Chemicals	3	7,750	0.51	8	8,904	0.32
6010	Energy	1	94,989	6.21	13	304,228	11.09
6510	Utilities	6	57,897	3.79	9	130,599	4.76
<b>Totals</b>		<b>100</b>	<b>1,528,597</b>	<b>100.00</b>	<b>532</b>	<b>2,743,634</b>	<b>100.00</b>

### Index Characteristics

Attributes	FTSE UK 100 ESG Select	FTSE All-Share
Number of constituents	100	532
Net MCap (GBPm)	1,528,597	2,743,634
Dividend Yield %	3.64	3.20
Constituent Sizes (Net MCap GBPm)		
Average	15,286	5,157
Largest	209,581	219,998
Smallest	108	27
Median	3,431	610
Weight of Largest Constituent (%)	13.71	8.02
Top 10 Holdings (% Index MCap)	57.23	44.70

### 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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