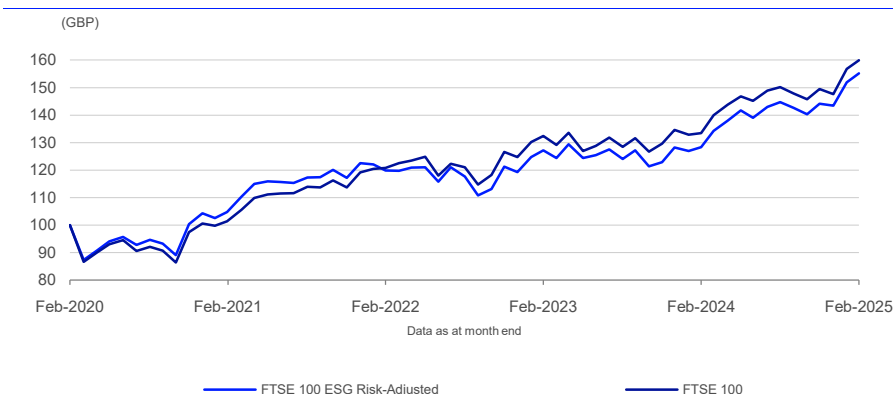


FTSE 100 ESG Risk-Adjusted Index

Data as at: 28 February 2025

The FTSE 100 ESG Risk-Adjusted Index is a broad-based, alternatively-weighted UK equity index family based on the FTSE 100 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 100 ESG Risk-Adjusted	7.7	7.2	8.2	20.9	29.5	55.2	9.0	9.2	10.1	11.3	12.9
FTSE 100	6.9	6.5	8.3	19.8	32.3	59.9	9.8	9.8	9.5	11.5	12.9

* 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 100 ESG Risk-Adjusted	-8.5	17.5	-2.6	7.5	11.9
FTSE 100	-11.5	18.4	4.7	7.9	9.7

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 100 ESG Risk-Adjusted	2.1	0.8	0.7	-	-5.1	-10.4	-23.5	-
FTSE 100	2.1	0.8	0.8	0.5	-4.7	-9.3	-26.5	-34.2

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 100 ESG Risk-Adjusted Index

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Unilever	UK	Personal Care Drug and Grocery Stores	175,662	8.04
AstraZeneca	UK	Pharmaceuticals and Biotechnology	174,597	7.99
HSBC Hldgs	UK	Banks	168,458	7.71
Shell	UK	Oil Gas and Coal	163,182	7.47
GSK	UK	Pharmaceuticals and Biotechnology	126,673	5.80
Diageo	UK	Beverages	112,839	5.16
Barclays	UK	Banks	111,604	5.11
London Stock Exchange Group	UK	Finance and Credit Services	107,021	4.90
Lloyds Banking Group	UK	Banks	87,065	3.98
3i Group	UK	Investment Banking and Brokerage Services	84,853	3.88
Totals			1,311,953	60.03

ICB Supersector Breakdown

		FTSE 100 ESG Risk-Adjusted			FTSE 100		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	2	33,562	1.54	2	19,589	0.90
15	Telecommunications	3	42,113	1.93	3	26,318	1.21
20	Health Care	6	326,855	14.96	6	288,530	13.29
30	Financials	23	758,544	34.71	24	541,845	24.95
35	Real Estate	6	33,644	1.54	6	29,692	1.37
40	Consumer Discretionary	19	212,157	9.71	19	231,584	10.66
45	Consumer Staples	8	405,608	18.56	10	330,805	15.23
50	Industrials	14	107,357	4.91	16	250,228	11.52
55	Basic Materials	6	22,957	1.05	7	134,110	6.18
60	Energy	2	222,448	10.18	2	233,647	10.76
65	Utilities	5	20,115	0.92	5	85,270	3.93
Totals		94	2,185,360	100.00	100	2,171,619	100.00

Country/Market Breakdown

	FTSE 100 ESG Risk-Adjusted			FTSE 100		
Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	94	2,185,360	100.00	100	2,171,619	100.00
Totals	94	2,185,360	100.00	100	2,171,619	100.00

Index Characteristics

Attributes	FTSE 100 ESG Risk-Adjusted	FTSE 100
Number of constituents	94	100
Dividend Yield %	3.28	3.38
Constituent (Wgt %)		
Average	1.06	1.00
Largest	8.04	8.25
Median	0.29	0.34
Top 10 Holdings (Wgt %)	60.04	46.35

INFORMATION

Index Universe

FTSE 100 Index

Launch Date

6 April 2023

Base Date

3 January 1984

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.

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