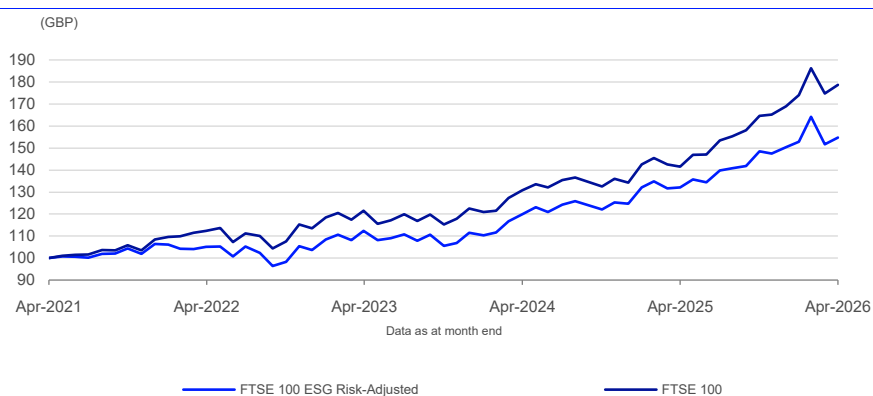


FTSE 100 ESG Risk-Adjusted Index

Data as at: 30 April 2026

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	1.2	4.2	2.9	17.1	37.7	54.8	11.2	9.1	10.9	13.2	10.5
FTSE 100	2.7	8.6	5.8	26.3	47.1	78.8	13.7	12.3	10.2	12.6	10.0

* 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)	2021	2022	2023	2024	2025
FTSE 100 ESG Risk-Adjusted	17.5	-2.6	7.5	11.9	20.6
FTSE 100	18.4	4.7	7.9	9.7	25.8

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	1.6	0.8	0.9	-	-10.0	-12.9	-12.9	-
FTSE 100	2.6	1.1	1.2	0.8	-8.9	-12.9	-12.9	-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 %
HSBC Hldgs	UK	Banks	294,980	12.16
AstraZeneca	UK	Pharmaceuticals and Biotechnology	224,724	9.26
Shell	UK	Oil Gas and Coal	192,277	7.93
GSK	UK	Pharmaceuticals and Biotechnology	171,214	7.06
Unilever	UK	Personal Care Drug and Grocery Stores	152,316	6.28
Reckitt Benckiser Group	UK	Personal Care Drug and Grocery Stores	111,987	4.62
Standard Chartered	UK	Banks	101,196	4.17
Lloyds Banking Group	UK	Banks	90,657	3.74
BP	UK	Oil Gas and Coal	89,294	3.68
London Stock Exchange Group	UK	Finance and Credit Services	74,704	3.08
Totals			1,503,349	61.98

ICB Supersector Breakdown

ICB Code	ICB Industry	FTSE 100 ESG Risk-Adjusted			FTSE 100		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	3	19,179	0.79	3	61,105	2.46
15	Telecommunications	3	100,420	4.14	3	36,018	1.45
20	Health Care	5	411,437	16.96	5	329,856	13.28
30	Financials	23	835,730	34.45	25	658,420	26.51
35	Real Estate	4	8,135	0.34	6	28,796	1.16
40	Consumer Discretionary	15	137,651	5.67	16	132,597	5.34
45	Consumer Staples	9	469,205	19.34	11	337,844	13.60
50	Industrials	12	101,086	4.17	16	285,730	11.50
55	Basic Materials	6	47,622	1.96	7	204,503	8.23
60	Energy	2	281,571	11.61	2	280,589	11.30
65	Utilities	5	13,622	0.56	6	128,613	5.18
Totals		87	2,425,658	100.00	100	2,484,071	100.00

Country/Market Breakdown

Country/Market	FTSE 100 ESG Risk-Adjusted			FTSE 100		
	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	87	2,425,658	100.00	100	2,484,071	100.00
Totals	87	2,425,658	100.00	100	2,484,071	100.00

Index Characteristics

Attributes	FTSE 100 ESG Risk-Adjusted	FTSE 100
Number of constituents	87	100
Dividend Yield %	3.18	3.06
Constituent (Wgt %)		
Average	1.15	1.00
Largest	12.16	9.32
Median	0.22	0.34
Top 10 Holdings (Wgt %)	61.98	49.19

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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