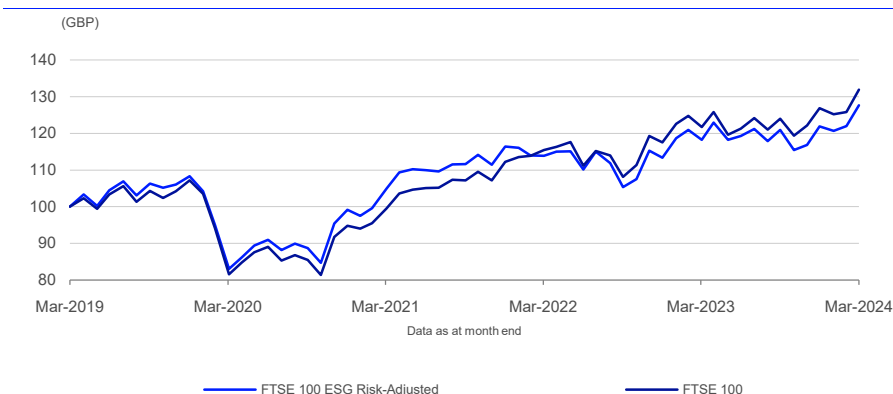


FTSE 100 ESG Risk-Adjusted Index

Data as at: 29 March 2024

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 excludes companies involved with certain product activities – controversial weapons, tobacco, thermal coal and unconventional oil & gas – 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	4.7	5.5	4.7	8.0	21.7	27.7	6.8	5.0	10.5	11.4	13.8
FTSE 100	4.0	6.4	4.0	8.4	32.6	31.9	9.9	5.7	10.3	11.4	13.9

* 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)	2019	2020	2021	2022	2023
FTSE 100 ESG Risk-Adjusted	17.1	-8.5	17.5	-2.6	7.5
FTSE 100	17.3	-11.5	18.4	4.7	7.9

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	0.9	0.6	0.4	-	-6.9	-12.6	-31.6	-
FTSE 100	0.9	0.9	0.4	0.5	-7.5	-9.3	-34.2	-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	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	UK	Pharmaceuticals and Biotechnology	197,926	9.84
Shell	UK	Oil Gas and Coal	172,879	8.59
GSK	UK	Pharmaceuticals and Biotechnology	132,428	6.58
HSBC Hldgs	UK	Banks	128,721	6.40
Diageo	UK	Beverages	121,437	6.03
Unilever	UK	Personal Care Drug and Grocery Stores	117,980	5.86
Barclays	UK	Banks	89,368	4.44
Lloyds Banking Group	UK	Banks	80,996	4.02
London Stock Exchange Group	UK	Finance and Credit Services	73,245	3.64
BP	UK	Oil Gas and Coal	70,333	3.50
Totals			1,185,313	58.90

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	22,566	1.12	2	19,153	0.96
15	Telecommunications	3	29,544	1.47	3	23,435	1.18
20	Health Care	6	352,491	17.52	6	264,760	13.33
30	Financials	20	586,054	29.12	20	384,777	19.38
35	Real Estate	4	23,074	1.15	4	24,645	1.24
40	Consumer Discretionary	20	240,985	11.98	22	247,539	12.47
45	Consumer Staples	9	376,215	18.70	11	306,002	15.41
50	Industrials	17	95,685	4.75	19	238,635	12.02
55	Basic Materials	5	30,117	1.50	6	145,670	7.34
60	Energy	2	243,212	12.09	2	253,133	12.75
65	Utilities	5	12,415	0.62	5	77,969	3.93
Totals		93	2,012,358	100.00	100	1,985,717	100.00

Country Breakdown

		FTSE 100 ESG Risk-Adjusted			FTSE 100		
Country		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK		93	2,012,358	100.00	100	1,985,717	100.00
Totals		93	2,012,358	100.00	100	1,985,717	100.00

Index Characteristics

Attributes	FTSE 100 ESG Risk-Adjusted	FTSE 100
Number of constituents	93	100
Constituent (Wgt %)		
Average	1.08	1.00
Largest	9.84	8.59
Median	0.40	0.38
Top 10 Holdings (Wgt %)	58.90	47.00

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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