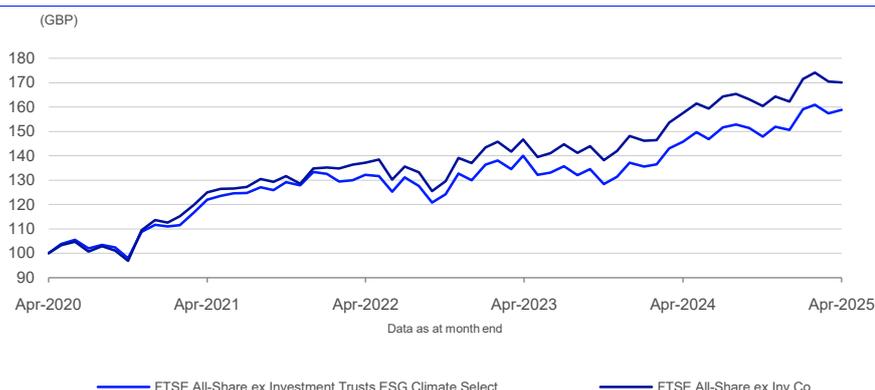


FTSE All-Share ex Investment Trusts ESG Climate Select Index

Data as at: 30 April 2025

The FTSE All-Share ex Investment Trust ESG Climate Select Index is comprised of large, mid and small cap stocks from UK market. The index targets 50% reduction in index level carbon emissions, 50% reduction in fossil fuel reserves, 50% increase in green revenues and a 10% improvement in index level ESG ratings. The index is constructed using the FTSE Russell Target Exposure methodology. The index series also excludes companies involved with controversial product activities - weapons, military contracting, small arms, thermal coal, tobacco, cannabis, arctic oil and gas exploration, oil sands, nuclear power, gambling, adult entertainment and companies involved with controversies related to the UN Global Compact principles.

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 All-Share ex Investment Trusts ESG Climate Select	-0.2	7.4	5.5	9.0	20.1	58.9	6.3	9.7	13.4	13.7	11.0
FTSE All-Share ex Inv Co	-0.8	6.0	4.8	7.9	24.0	70.1	7.4	11.2	12.9	13.9	11.4

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE All-Share ex Investment Trusts ESG Climate Select	1.2	15.4	12.2	-6.3	18.0	-10.8	19.4	-2.6	5.6	9.8
FTSE All-Share ex Inv Co	0.8	16.8	12.9	-9.8	19.0	-11.4	18.7	1.6	8.1	9.5

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE All-Share ex Investment Trusts ESG Climate Select	0.7	0.5	0.9	0.5	-12.3	-12.3	-12.3	-31.7
FTSE All-Share ex Inv Co	0.6	0.6	1.0	0.5	-12.7	-12.7	-12.7	-35.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe 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 indexes are calculated based on price and total return methodologies, and 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

Constituent	ICB Sector	FTSE All-Share ex Investment Trusts ESG Climate Select (Wgt %)	FTSE All-Share ex Inv Co (Wgt %)	Diff %
Unilever	Personal Care Drug and Grocery Stores	5.87	5.07	0.80
GSK	Pharmaceuticals and Biotechnology	5.60	2.59	3.01
Lloyds Banking Group	Banks	4.98	1.96	3.02
AstraZeneca	Pharmaceuticals and Biotechnology	4.88	7.02	-2.14
Diageo	Beverages	4.85	2.03	2.82
Barclays	Banks	4.83	1.88	2.95
Shell	Oil Gas and Coal	4.62	6.49	-1.87
Natwest Group	Banks	4.12	1.55	2.57
Experian	Industrial Support Services	3.94	1.49	2.45
HSBC Hldgs	Banks	3.71	6.49	-2.78
Totals		47.40	36.57	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE All-Share ex Investment Trusts ESG Climate Select		FTSE All-Share ex Inv Co		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	4	4.87	18	4.74	0.13
15	Telecommunications	3	3.47	5	1.30	2.17
20	Health Care	3	10.98	11	11.94	-0.96
30	Financials	14	25.13	63	22.94	2.19
35	Real Estate	5	3.35	45	2.61	0.74
40	Consumer Discretionary	15	11.03	72	8.44	2.60
45	Consumer Staples	7	17.45	27	15.98	1.47
50	Industrials	16	10.91	82	12.98	-2.07
55	Basic Materials	5	3.70	22	5.51	-1.82
60	Energy	3	7.07	15	9.14	-2.07
65	Utilities	5	2.04	9	4.41	-2.38
Totals		80	100.00	369	100.00	

Index Characteristics

Attributes	FTSE All-Share ex Investment Trusts ESG Climate Select	FTSE All-Share ex Inv Co
Number of constituents	80	369
Dividend Yield %	3.72	3.63
Constituent (Wgt %)		
Average	1.25	0.27
Largest	5.87	7.02
Median	0.52	0.04
Top 10 Holdings (Wgt %)	47.40	41.58

INFORMATION

Index Universe

FTSE All Share ex IT Index

Index Launch

19 January 2021

Base Date

19 September 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

GBP, USD, EUR, JPY, AUD, CNY, CAD, HKD

Review Dates

Quarterly

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