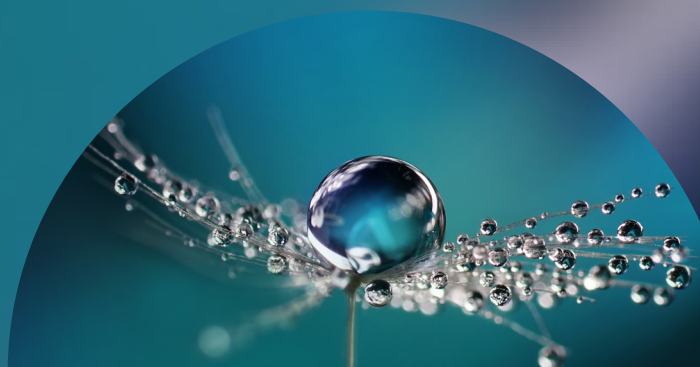


SOLUTION OVERVIEW

FTSE UK 100 ESG Select Index

Powered by FTSE Russell
Sustainable Investment



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.

The FTSE UK 100 ESG Select Index is a total return index consisting of the top-100 ESG-rated companies from the FTSE All-Share Index. The constituents are weighted on their investable market capitalization. The index will be rebalanced quarterly, in line with the FTSE UK Index Series. This intuitive methodology achieves UK equity exposure and incorporates the companies' ESG Scores.

The FTSE All-Share Index represents the performance of all eligible companies listed on London Stock Exchange's (LSE) main market, which pass screening for size and liquidity. The index captures 98% of the UK's market capitalisation.

	FTSE 100 Index	FTSE UK 100 ESG Select Index
Index ESG Score	3.82	4.04
Score Percentile	53.17	67.38
Geo. Return	-0.77	0.10
Dividend Yield	3.53	3.96
Tracking Error		2.40
Vol.	20.12	19.94
Sharpe Ratio	-0.04	0.00
Max DD	-35.30	-31.10
Active Share		17.32%

Based on data as of June 19, 2015 - September 26, 2022

Past performance is no guarantee of future results. Data for the FTSE UK 100 ESG Select Index is hypothetical historical data. Please see the end for important legal disclosures.

ESG indexes for structured products

The FTSE UK 100 ESG Select Index powered by FTSE Russell Sustainable Investment leverages FTSE Russell's robust ESG data and Scores to empower financial advisors in building and maintaining customized ESG structured products and portfolios for individual clients.

Please note that the FTSE UK 100 ESG Select Index started being calculated live and published from 10 December 2018.



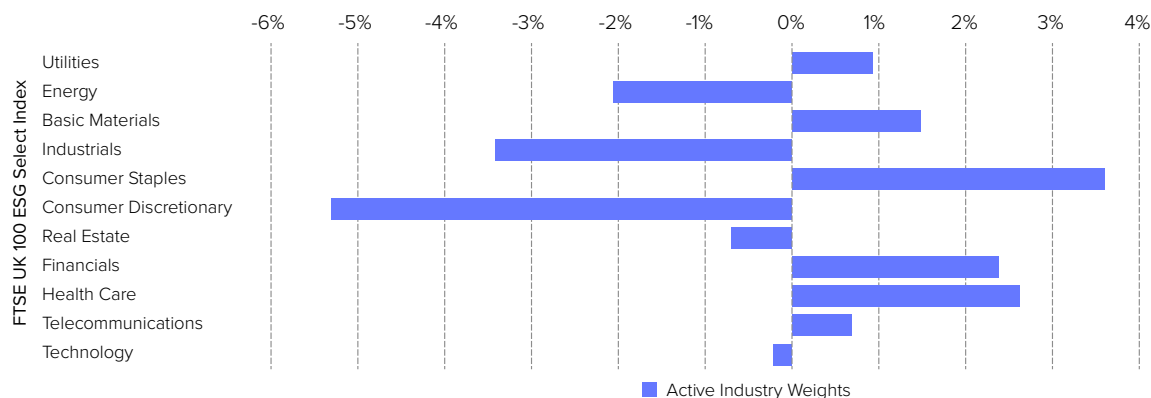
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Industry profiles

FTSE UK 100 ESG Select Index

ICB Industry Code	ICB Industry Name	Industry Index Weight	Industry Underlying Weight	Active Industry Weight
10	Technology	0.88%	1.09%	-0.21%
15	Telecommunications	3.00%	2.32%	0.68%
20	Health Care	15.76%	13.15%	2.62%
30	Financials	19.85%	17.47%	2.38%
35	Real Estate	0.76%	1.45%	-0.70%
40	Consumer Discretionary	4.48%	9.78%	-5.30%
45	Consumer Staples	22.55%	18.95%	3.60%
50	Industrials	6.24%	9.66%	-3.42%
55	Basic Materials	9.89%	8.41%	1.48%
60	Energy	11.62%	13.68%	-2.06%
65	Utilities	4.98%	4.05%	0.93%

Based on data as of September 1, 2022



Based on data as of September 1, 2022

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.

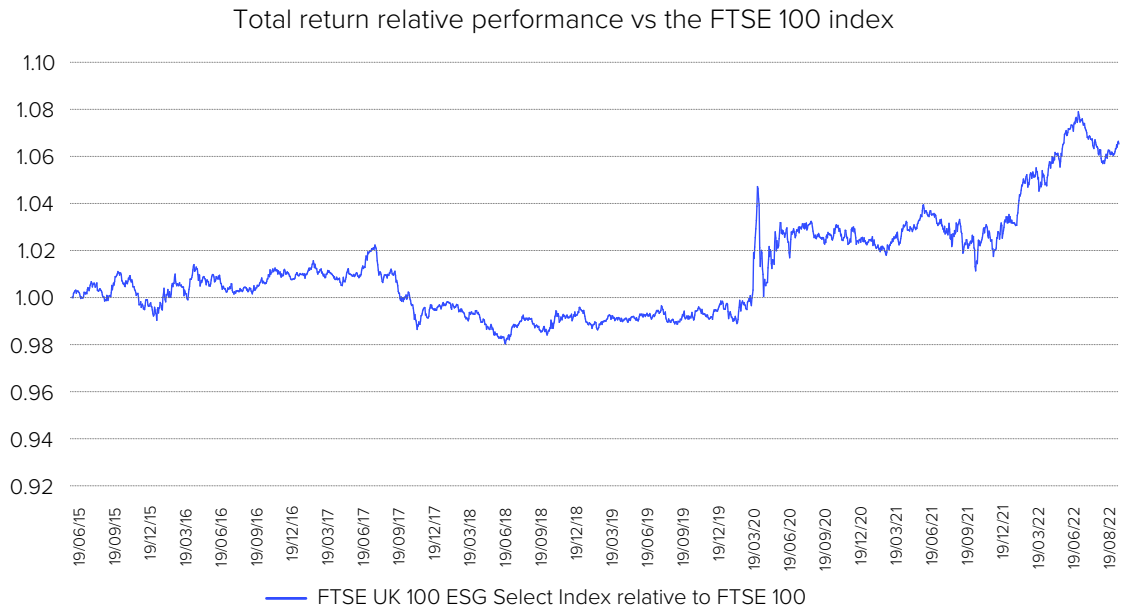
Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end of day.

Industry Classification Benchmark (ICB®)

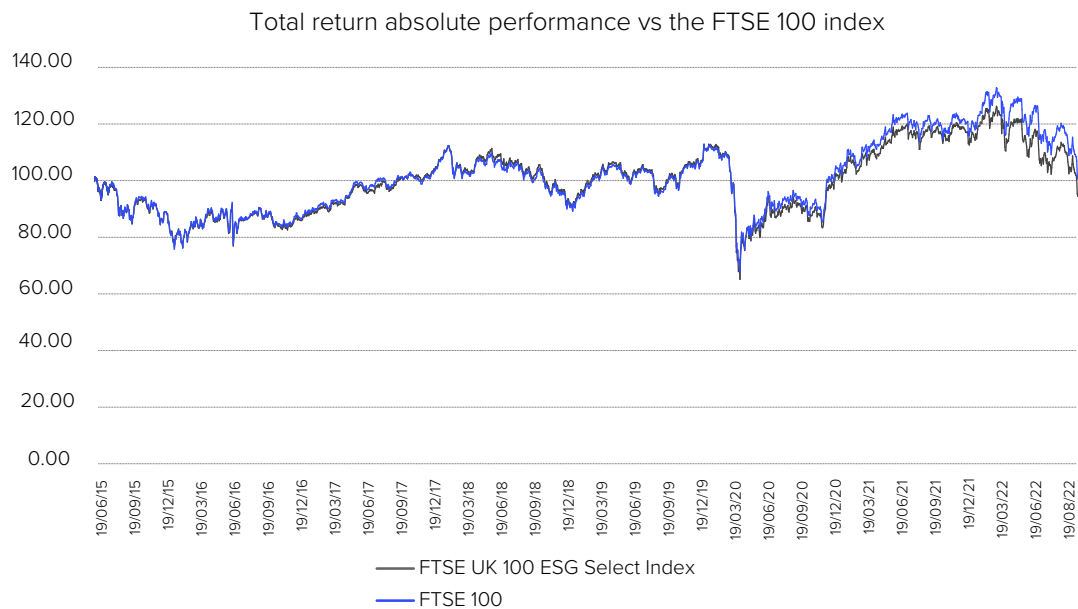
Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB®), the global standard for industry sector analysis.

Relative performance chart



Source: FTSE Russell. Data from June 19, 2015 to September 26, 2022. Past performance is no guarantee of future results. Returns shown reflect hypothetical historical data. Please see the end for important legal disclosures.

Absolute performance chart



Source: FTSE Russell. Data from June 19, 2015 to September 26, 2022. Past performance is no guarantee of future results. Returns shown reflect hypothetical historical data. Please see the end for important legal disclosures.

Top-10 index constituents by weight

Company	Sub-Sector	Weight
Shell Plc	Integrated Oil and Gas	11.57%
AstraZeneca	Pharmaceuticals	11.11%
HSBC Hldgs	Banks	7.11%
Unilever	Personal Products	6.67%
Diageo	Distillers and Vintners	5.71%
British American Tobacco	Tobacco	5.29%
Glencore	General Mining	3.92%
GSK	Pharmaceuticals	3.68%
Rio Tinto	General Mining	3.40%
Reckitt Benckiser Group	Nondurable Household Products	2.71%

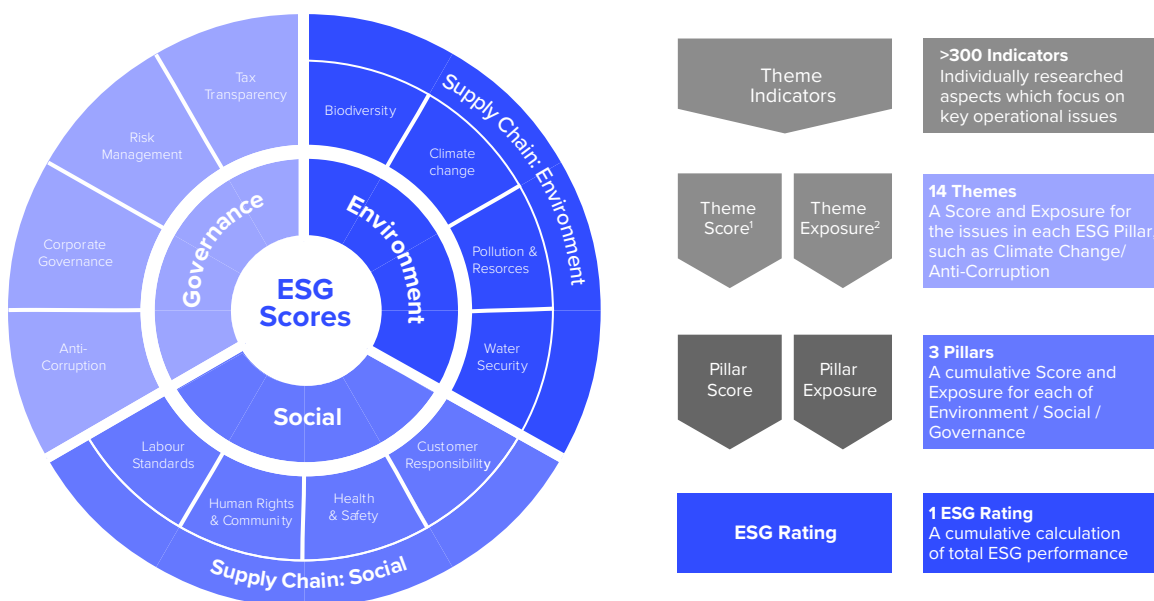
Based on data as of September 1, 2022

About ESG Scores

The ESG Scores and data model allows investors to understand a company’s exposure to, and management of, ESG issues in multiple dimensions. The ESG Scores are comprised of an overall Score that breaks down into underlying Pillar and Thematic Exposures and Scores. The Pillars and Themes are built on over 300 individual indicator assessments that are applied to each company’s unique circumstances.

The ESG Scores are also suitable to be used as tools in the creation of custom indexes and other financial products, such as investment funds and exchange traded funds (ETFs).

ESG Scores - How do companies operate?



1 Scores range between 0 (no disclosure) and 5 (best practice).

2 Exposure ranges between 3 (high exposure) and 0 (negligible/NA)

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