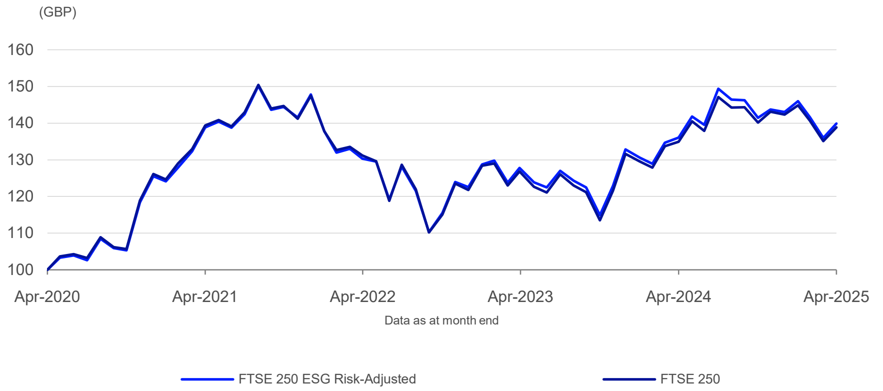
FTSE 250 ESG Risk-Adjusted Index

Data as at: 30 April 2025

The FTSE 250 ESG Risk-Adjusted Index is a broad-based, alternatively-weighted UK equity index family based on the FTSE 250 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 250 ESG Risk-Adjusted	-4.1	-1.1	-2.2	2.8	7.4	39.9	2.4	7.0	14.9	16.0	15.0
FTSE 250	-4.2	-0.9	-2.4	2.9	5.8	38.8	1.9	6.8	14.9	16.0	15.1

* 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 250 ESG Risk-Adjusted	-5.5	17.7	-17.1	8.4	7.7
FTSE 250	-4.6	16.9	-17.4	8.0	8.1

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 250 ESG Risk-Adjusted	0.2	0.2	0.5	-	-16.9	-17.8	-29.1	-
FTSE 250	0.2	0.2	0.4	0.3	-16.2	-18.6	-29.5	-41.7

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 250 ESG Risk-Adjusted Index

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Aberdeen Group	UK	Investment Banking and Brokerage Services	5,260	1.86
Burberry Group	UK	Personal Goods	4,635	1.63
ITV	UK	Media	4,588	1.62
IG Group Holdings	UK	Investment Banking and Brokerage Services	4,285	1.51
Playtech	UK	Travel and Leisure	4,056	1.43
Serco Group	UK	Industrial Support Services	3,797	1.34
Direct Line Insurance Group	UK	Non-life Insurance	3,686	1.30
Paragon Banking Group	UK	Finance and Credit Services	3,635	1.28
TBC Bank Group	UK	Banks	3,374	1.19
Rotork	UK	Electronic and Electrical Equipment	3,239	1.14
Totals			**40,555**	**14.31**

ICB Supersector Breakdown

		FTSE 250 ESG Risk-Adjusted			FTSE 250		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	11	14,510	5.12	12	12,261	4.31
15	Telecommunications	2	2,256	0.80	2	2,026	0.71
20	Health Care	3	1,766	0.62	3	2,588	0.91
30	Financials	110	137,107	48.36	114	127,187	44.75
35	Real Estate	19	20,453	7.21	20	28,645	10.08
40	Consumer Discretionary	33	42,638	15.04	34	38,934	13.70
45	Consumer Staples	10	11,341	4.00	11	13,036	4.59
50	Industrials	37	40,790	14.39	38	43,186	15.20
55	Basic Materials	7	6,022	2.12	7	6,693	2.35
60	Energy	4	2,144	0.76	5	3,194	1.12
65	Utilities	4	4,464	1.57	4	6,445	2.27
Totals		**240**	**283,491**	**100.00**	**250**	**284,194**	**100.00**

Country/Market Breakdown

	FTSE 250 ESG Risk-Adjusted			FTSE 250		
Country/Market	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	240	283,491	100.00	250	284,194	100.00
Totals	**240**	**283,491**	**100.00**	**250**	**284,194**	**100.00**

Index Characteristics

Attributes	FTSE 250 ESG Risk-Adjusted	FTSE 250
Number of constituents	240	250
Dividend Yield %	3.62	3.62
Constituent (Wgt %)		
Average	0.42	0.40
Largest	1.86	1.38
Median	0.32	0.33
Top 10 Holdings (Wgt %)	14.30	11.30

INFORMATION

Index Universe

FTSE 250 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.

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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