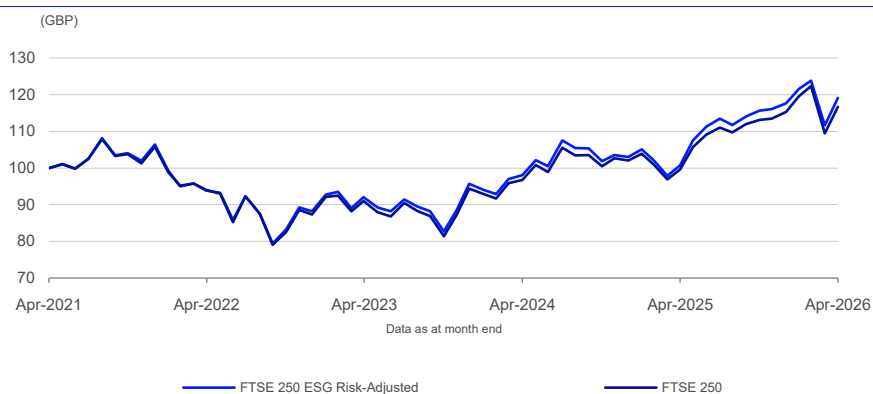


# FTSE 250 ESG Risk-Adjusted Index

Data as at: 30 April 2026

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	-2.1	3.0	1.3	18.2	29.5	19.1	9.0	3.6	12.0	13.8	14.8
FTSE 250	-2.4	3.2	1.2	17.2	28.3	16.7	8.7	3.1	12.1	13.8	15.0

\* 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 250 ESG Risk-Adjusted	17.7	-17.1	8.4	7.7	14.2
FTSE 250	16.9	-17.4	8.0	8.1	13.0

## 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	1.5	0.6	0.2	-	-11.0	-16.9	-29.1	-
FTSE 250	1.4	0.6	0.2	0.4	-11.5	-16.2	-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	7,576	2.68
Investec	UK	Banks	6,209	2.20
Serco Group	UK	Industrial Support Services	5,616	1.99
TBC Bank Group	UK	Banks	4,478	1.58
Johnson Matthey	UK	Chemicals	4,422	1.56
Plus500	UK	Investment Banking and Brokerage Services	4,193	1.48
ITV	UK	Media	4,135	1.46
WPP	UK	Media	3,898	1.38
Taylor Wimpey	UK	Household Goods and Home Construction	3,540	1.25
Balfour Beatty	UK	Construction and Materials	3,528	1.25
<b>Totals</b>			<b>47,594</b>	<b>16.84</b>

## ICB Supersector Breakdown

ICB Code	ICB Industry	FTSE 250 ESG Risk-Adjusted			FTSE 250		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	11	11,127	3.94	11	9,176	3.17
15	Telecommunications	2	2,132	0.75	2	2,541	0.88
20	Health Care	4	2,054	0.73	6	5,859	2.02
30	Financials	111	145,469	51.46	117	134,742	46.56
35	Real Estate	16	15,855	5.61	16	21,785	7.53
40	Consumer Discretionary	31	37,819	13.38	33	35,776	12.36
45	Consumer Staples	11	11,402	4.03	13	12,083	4.18
50	Industrials	35	39,994	14.15	36	43,277	14.96
55	Basic Materials	8	8,814	3.12	8	12,673	4.38
60	Energy	5	2,545	0.90	5	5,061	1.75
65	Utilities	3	5,467	1.93	3	6,407	2.21
<b>Totals</b>		<b>237</b>	<b>282,676</b>	<b>100.00</b>	<b>250</b>	<b>289,381</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	FTSE 250 ESG Risk-Adjusted			FTSE 250		
	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	237	282,676	100.00	250	289,381	100.00
<b>Totals</b>	<b>237</b>	<b>282,676</b>	<b>100.00</b>	<b>250</b>	<b>289,381</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE 250 ESG Risk-Adjusted	FTSE 250
Number of constituents	237	250
Dividend Yield %	3.80	3.65
Constituent (Wgt %)		
Average	0.42	0.40
Largest	2.68	1.38
Median	0.32	0.31
Top 10 Holdings (Wgt %)	16.83	11.26

## 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.

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