

FTSE 250 ESG Risk-Adjusted Index

Data as at: 28 February 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	-1.5	-3.2	-1.0	9.9	7.4	20.2	2.4	3.7	12.1	14.8	19.0
FTSE 250	-1.7	-2.5	-1.1	10.0	6.1	20.3	2.0	3.8	12.1	14.7	19.1

* 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	0.8	0.2	0.2	-	-8.3	-20.7	-35.3	-
FTSE 250	0.9	0.2	0.2	0.3	-7.5	-21.2	-34.8	-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 %
Burberry Group	UK	Personal Goods	6,956	2.39
Abrdn	UK	Investment Banking and Brokerage Services	5,650	1.94
ITV	UK	Media	4,072	1.40
Playtech	UK	Travel and Leisure	3,912	1.34
IG Group Holdings	UK	Investment Banking and Brokerage Services	3,831	1.31
Direct Line Insurance Group	UK	Non-life Insurance	3,616	1.24
Serco Group	UK	Industrial Support Services	3,613	1.24
Investec	UK	Banks	3,498	1.20
Rotork	UK	Electronic and Electrical Equipment	3,484	1.20
Johnson Matthey	UK	Chemicals	3,343	1.15
Totals			41,976	14.40

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	13,460	4.62	12	11,698	3.99
15	Telecommunications	2	2,202	0.76	2	1,944	0.66
20	Health Care	3	1,809	0.62	3	2,638	0.90
30	Financials	111	142,330	48.83	113	132,975	45.35
35	Real Estate	19	19,632	6.73	19	23,495	8.01
40	Consumer Discretionary	34	45,248	15.52	35	42,166	14.38
45	Consumer Staples	10	11,095	3.81	10	12,624	4.31
50	Industrials	38	42,025	14.42	39	48,310	16.48
55	Basic Materials	7	6,302	2.16	7	7,123	2.43
60	Energy	5	3,232	1.11	6	4,240	1.45
65	Utilities	4	4,163	1.43	4	5,987	2.04
Totals		244	291,499	100.00	250	293,201	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	244	291,499	100.00	250	293,201	100.00
Totals	244	291,499	100.00	250	293,201	100.00

Index Characteristics

Attributes	FTSE 250 ESG Risk-Adjusted	FTSE 250
Number of constituents	244	250
Dividend Yield %	3.51	3.44
Constituent (Wgt %)		
Average	0.41	0.40
Largest	2.39	1.32
Median	0.32	0.34
Top 10 Holdings (Wgt %)	14.41	11.11

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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