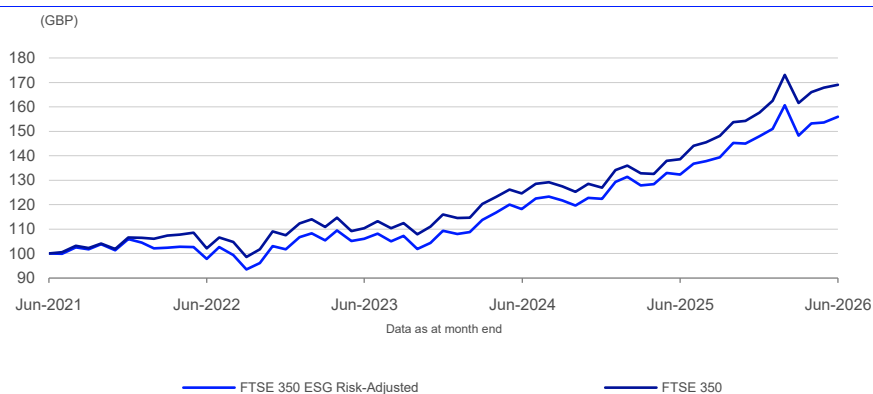


FTSE 350 ESG Risk-Adjusted Index

Data as at: 30 June 2026

The FTSE 350 ESG Risk-Adjusted Index is a broad-based, alternatively-weighted UK equity index family based on the FTSE 350 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 350 ESG Risk-Adjusted	5.2	5.4	5.4	17.9	47.1	56.0	13.7	9.3	11.2	13.1	10.8
FTSE 350	4.6	7.2	7.2	22.0	53.2	69.1	15.3	11.1	10.8	12.5	10.4

* 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)	2021	2022	2023	2024	2025
FTSE 350 ESG Risk-Adjusted	17.2	-4.0	7.5	12.0	21.0
FTSE 350	18.2	0.8	8.0	9.4	24.2

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 350 ESG Risk-Adjusted	1.6	1.1	0.9	0.7	-9.8	-13.0	-14.6	-33.7
FTSE 350	2.0	1.3	1.1	0.7	-9.1	-12.8	-12.8	-35.2

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 350 ESG Risk-Adjusted Index

Constituent	Country/Market	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	UK	Pharmaceuticals and Biotechnology	293,695	10.44
HSBC Hldgs	UK	Banks	282,826	10.06
GSK	UK	Pharmaceuticals and Biotechnology	217,251	7.72
Unilever	UK	Personal Care Drug and Grocery Stores	161,223	5.73
Natwest Group	UK	Banks	99,885	3.55
London Stock Exchange Group	UK	Finance and Credit Services	96,295	3.42
Standard Chartered	UK	Banks	95,447	3.39
Barclays	UK	Banks	89,877	3.20
Lloyds Banking Group	UK	Banks	87,857	3.12
Shell	UK	Oil Gas and Coal	77,413	2.75
Totals			1,501,769	53.40

ICB Supersector Breakdown

ICB Code	ICB Industry	FTSE 350 ESG Risk-Adjusted			FTSE 350		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	14	62,124	2.21	14	63,813	2.29
15	Telecommunications	5	61,851	2.20	5	33,164	1.19
20	Health Care	11	555,113	19.74	11	340,522	12.21
30	Financials	121	1,123,755	39.96	142	832,606	29.86
35	Real Estate	18	23,195	0.82	22	54,797	1.97
40	Consumer Discretionary	44	164,318	5.84	49	185,916	6.67
45	Consumer Staples	18	417,513	14.85	23	360,751	12.94
50	Industrials	40	123,602	4.39	53	341,150	12.23
55	Basic Materials	12	121,588	4.32	15	207,754	7.45
60	Energy	7	128,787	4.58	7	241,855	8.67
65	Utilities	9	30,575	1.09	9	126,016	4.52
Totals		299	2,812,422	100.00	350	2,788,345	100.00

Country/Market Breakdown

Country/Market	FTSE 350 ESG Risk-Adjusted			FTSE 350		
	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK	299	2,812,422	100.00	350	2,788,345	100.00
Totals	299	2,812,422	100.00	350	2,788,345	100.00

Index Characteristics

Attributes	FTSE 350 ESG Risk-Adjusted	FTSE 350
Number of constituents	299	350
Dividend Yield %	3.01	3.09
Constituent (Wgt %)		
Average	0.33	0.29
Largest	10.44	8.79
Median	0.04	0.05
Top 10 Holdings (Wgt %)	53.38	43.99

INFORMATION

Index Universe

FTSE 350 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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