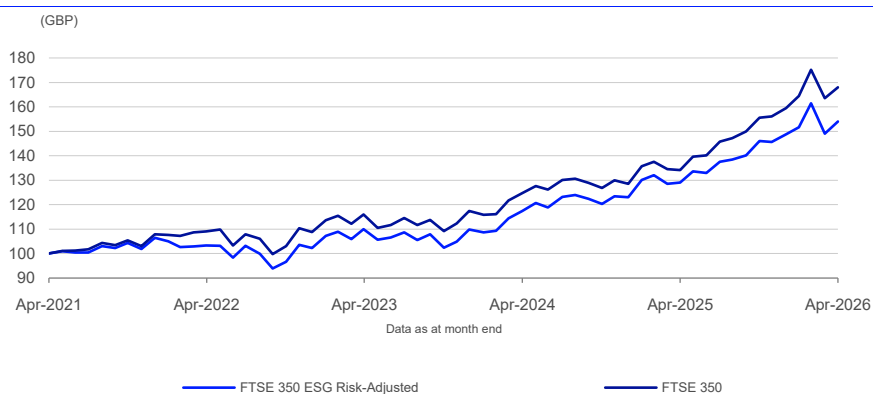


FTSE 350 ESG Risk-Adjusted Index

Data as at: 30 April 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	1.5	5.5	3.5	19.3	40.0	54.0	11.9	9.0	10.6	13.0	10.8
FTSE 350	2.2	8.0	5.3	25.3	44.8	68.0	13.1	10.9	10.1	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	1.8	0.9	0.8	-	-9.8	-13.0	-14.6	-
FTSE 350	2.5	1.0	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 %
HSBC Hldgs	UK	Banks	318,230	11.62
AstraZeneca	UK	Pharmaceuticals and Biotechnology	235,977	8.62
GSK	UK	Pharmaceuticals and Biotechnology	154,313	5.64
Unilever	UK	Personal Care Drug and Grocery Stores	148,514	5.42
Shell	UK	Oil Gas and Coal	144,439	5.28
Lloyds Banking Group	UK	Banks	99,997	3.65
London Stock Exchange Group	UK	Finance and Credit Services	92,516	3.38
BP	UK	Oil Gas and Coal	91,526	3.34
Standard Chartered	UK	Banks	89,348	3.26
Reckitt Benckiser Group	UK	Personal Care Drug and Grocery Stores	78,971	2.88
Totals			1,453,831	53.10

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	61,184	2.23	14	70,281	2.53
15	Telecommunications	4	65,064	2.38	5	38,559	1.39
20	Health Care	10	449,485	16.42	11	335,715	12.10
30	Financials	132	1,056,664	38.59	142	793,162	28.60
35	Real Estate	20	30,139	1.10	22	50,581	1.82
40	Consumer Discretionary	48	192,100	7.02	49	168,373	6.07
45	Consumer Staples	18	411,700	15.04	24	349,926	12.62
50	Industrials	38	123,310	4.50	52	329,007	11.86
55	Basic Materials	10	67,172	2.45	15	217,175	7.83
60	Energy	7	253,645	9.26	7	285,650	10.30
65	Utilities	9	27,538	1.01	9	135,020	4.87
Totals		310	2,738,002	100.00	350	2,773,452	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	310	2,738,002	100.00	350	2,773,452	100.00
Totals	310	2,738,002	100.00	350	2,773,452	100.00

Index Characteristics

Attributes	FTSE 350 ESG Risk-Adjusted	FTSE 350
Number of constituents	310	350
Dividend Yield %	3.20	3.12
Constituent (Wgt %)		
Average	0.32	0.29
Largest	11.62	8.34
Median	0.04	0.05
Top 10 Holdings (Wgt %)	53.09	44.06

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.

© 2026 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659