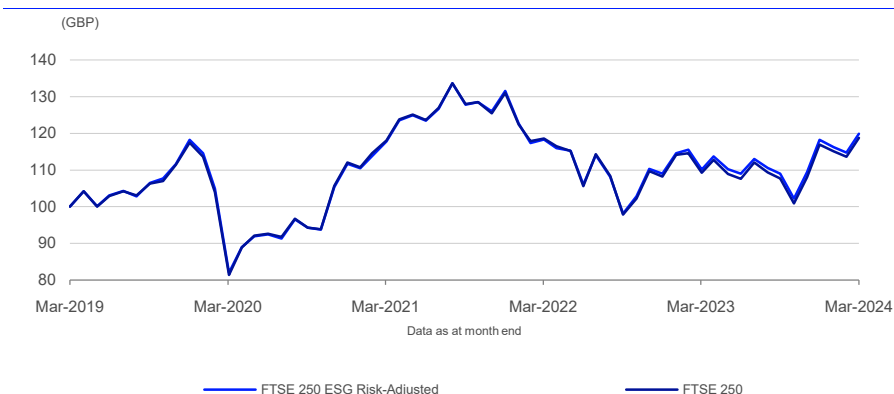


FTSE 250 ESG Risk-Adjusted Index

Data as at: 29 March 2024

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 excludes companies involved with certain product activities – controversial weapons, tobacco, thermal coal and unconventional oil & gas – 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	1.4	9.9	1.4	8.8	1.8	19.9	0.6	3.7	13.9	15.4	19.5
FTSE 250	1.6	10.3	1.6	8.7	0.6	18.8	0.2	3.5	14.0	15.3	19.6

* 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)	2019	2020	2021	2022	2023
FTSE 250 ESG Risk-Adjusted	29.9	-5.5	17.7	-17.1	8.4
FTSE 250	28.9	-4.6	16.9	-17.4	8.0

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	0.8	0.0	0.2	-	-12.1	-29.1	-42.0	-
FTSE 250	0.7	0.0	0.2	0.3	-12.3	-29.5	-41.7	-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	ICB Sector	Net MCap (GBPm)	Wgt %
Hiscox	UK	Non-life Insurance	5,649	1.76
Johnson Matthey	UK	Chemicals	4,395	1.37
Investec	UK	Banks	4,314	1.35
Abrdn	UK	Investment Banking and Brokerage Services	4,114	1.28
ITV	UK	Media	3,934	1.23
Rotork	UK	Electronic and Electrical Equipment	3,612	1.13
British Land Co	UK	Real Estate Investment Trusts	3,516	1.10
Hargreaves Lansdown	UK	Investment Banking and Brokerage Services	3,328	1.04
Serco Group	UK	Industrial Support Services	3,225	1.01
IG Group Holdings	UK	Investment Banking and Brokerage Services	3,189	1.00
Totals			39,277	12.26

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	10	15,078	4.70	10	11,901	3.69
15	Telecommunications	3	3,282	1.02	3	2,992	0.93
20	Health Care	4	4,177	1.30	4	4,437	1.37
30	Financials	111	154,904	48.33	112	143,581	44.48
35	Real Estate	22	28,742	8.97	22	32,169	9.96
40	Consumer Discretionary	31	41,288	12.88	32	42,380	13.13
45	Consumer Staples	10	11,681	3.64	10	12,735	3.94
50	Industrials	36	45,063	14.06	40	51,469	15.94
55	Basic Materials	8	7,785	2.43	9	12,167	3.77
60	Energy	5	5,535	1.73	6	5,213	1.61
65	Utilities	2	2,954	0.92	2	3,774	1.17
Totals		242	320,490	100.00	250	322,818	100.00

Country Breakdown

		FTSE 250 ESG Risk-Adjusted			FTSE 250		
Country		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
UK		242	320,490	100.00	250	322,818	100.00
Totals		242	320,490	100.00	250	322,818	100.00

Index Characteristics

Attributes	FTSE 250 ESG Risk-Adjusted	FTSE 250
Number of constituents	242	250
Constituent (Wgt %)		
Average	0.41	0.40
Largest	1.76	1.31
Median	0.32	0.33
Top 10 Holdings (Wgt %)	12.27	11.22

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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