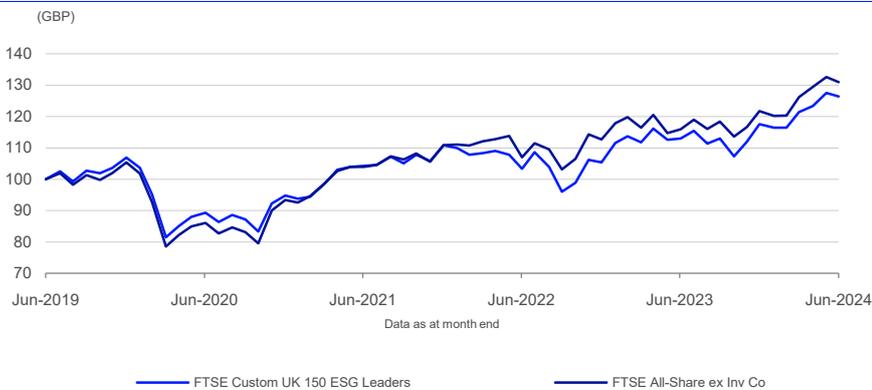


FTSE Custom UK 150 ESG Leaders Index

Data as at: 28 June 2024

The FTSE Custom UK 150 ESG Leaders / Decrement 5% Indexes were designed to reflect the performance of a set of top scoring ESG companies selected from the FTSE All-Share ex Investment Trusts Index. Prior to the selection of the 150 highest ESG scoring companies, sustainable investment exclusion lists related to fossil fuels, vice products, military weapons and controversial conduct are applied, as well as minimum average daily trading turnover and market capitalisation selection criteria.

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 Custom UK 150 ESG Leaders	4.1	7.6	7.6	11.8	21.2	26.4	6.6	4.8	10.8	11.9	14.2
FTSE All-Share ex Inv Co	3.7	7.5	7.5	12.9	25.9	31.0	8.0	5.5	10.4	11.8	14.6

* 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 Custom UK 150 ESG Leaders	20.7	-11.3	17.0	-5.0	11.6
FTSE All-Share ex Inv Co	19.0	-11.4	18.7	1.6	8.1

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Custom UK 150 ESG Leaders	1.1	0.6	0.3	-	-8.0	-16.3	-32.4	-
FTSE All-Share ex Inv Co	1.3	0.7	0.4	0.5	-6.0	-10.9	-35.5	-35.5

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.

Unique Feature

Minimum market cap requirement of GBP 1.5bn and min trading volume of GBP 3m in 120 days prior. There is also a 5% decrement variant of this index

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are liquidity screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are 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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	185,056	12.67
HSBC Hldgs	Banks	128,754	8.82
Unilever	Personal Care Drug and Grocery Stores	107,040	7.33
RELX	Media	67,998	4.66
GSK	Pharmaceuticals and Biotechnology	61,140	4.19
London Stock Exchange Group	Finance and Credit Services	46,692	3.20
National Grid	Gas Water and Multi-utilities	42,387	2.90
Compass Group	Consumer Services	36,764	2.52
Lloyds Banking Group	Banks	34,596	2.37
Experian	Industrial Support Services	33,794	2.31
Totals		744,221	50.95

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE Custom UK 150 ESG Leaders		FTSE All-Share ex Inv Co		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	5	1.70	16	1.44	0.26
15	Telecommunications	2	1.65	6	1.30	0.36
20	Health Care	6	19.44	10	12.76	6.68
30	Financials	29	26.36	66	19.42	6.94
35	Real Estate	12	3.11	49	2.77	0.34
40	Consumer Discretionary	28	15.83	75	11.56	4.28
45	Consumer Staples	12	13.34	25	14.30	-0.95
50	Industrials	24	11.40	85	13.15	-1.75
55	Basic Materials	4	1.30	21	7.53	-6.22
60	Energy	-	-	15	11.95	-11.95
65	Utilities	7	5.85	8	3.83	2.02
Totals		129	100.00	376	100.00	

Index Characteristics

Attributes	FTSE Custom UK 150 ESG Leaders	FTSE All-Share ex Inv Co
Number of constituents	129	376
Dividend Yield %	3.52	3.75
Constituent (Wgt %)		
Average	0.78	0.27
Largest	12.67	8.24
Median	0.30	0.05
Top 10 Holdings (Wgt %)	50.97	43.51

INFORMATION

Index Universe

FTSE All-Share ex Inv Co Index

Index Launch

24 November 2022

Base Date

19 September 2014

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Reak Time and End-of-day for decrement index

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Quarterly in March, June, September and December

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