

# FTSE Custom 150 Equally Weighted Net Tax Index

Data as at: 29 March 2024

The FTSE Custom 150 Equally Weighted Net Tax Index is designed to measure the equally weighted performance of the largest 150 companies from the FTSE 350 Index, where performance is adjusted on a daily basis by a hurdle rate.

## 5-Year Performance



## Performance and Volatility

| Index (GBP)  | Return % |     |     |     |      |      | Return pa %* |      | Volatility %** |      |      |
|--|----------|-----|-----|-----|------|------|--------------|------|----------------|------|------|
|  | 3M       | 6M  | YTD | 12M | 3YR  | 5YR  | 3YR          | 5YR  | 1YR            | 3YR  | 5YR  |
| FTSE Custom 150 Equally Weighted Discounted Return | 1.5      | 7.9 | 1.5 | 4.5 | -6.0 | -1.6 | -2.0         | -0.3 | 12.4           | 14.1 | 18.4 |

\* 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

| Index % (GBP)                                      | 2014 | 2015 | 2016 | 2017 | 2018  | 2019 | 2020 | 2021 | 2022  | 2023 |
|--|------|------|------|------|-------|------|------|------|-------|------|
| FTSE Custom 150 Equally Weighted Discounted Return | 0.1  | 1.5  | 5.9  | 8.2  | -14.7 | 19.6 | -8.6 | 11.2 | -19.3 | 7.7  |

## Return/Risk Ratio and Drawdown

| Index (GBP)  | Return/Risk Ratio |      |     |      | Drawdown (%) |       |       |       |
|--|-------------------|------|-----|------|--------------|-------|-------|-------|
|  | 1YR               | 3YR  | 5YR | 10YR | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE Custom 150 Equally Weighted Discounted Return | 0.5               | -0.2 | 0.0 | 0.0  | -12.2        | -29.6 | -39.3 | -39.6 |

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## FEATURES

### Methodology

The index will be equally weighted, with each company weight set at 0.667% at each quarterly review.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

Stocks are screened to ensure that the index is tradable.

### 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 real-time and 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 % |
|-----------------------------|---------------------------------------|-----------------|-------|
| Virgin Money UK             | Banks                                 | 18,286          | 0.86  |
| ITV                         | Media                                 | 17,658          | 0.83  |
| Endeavour Mining            | Precious Metals and Mining            | 17,095          | 0.81  |
| Smith (DS)                  | General Industrials                   | 16,904          | 0.80  |
| Vistry Group                | Household Goods and Home Construction | 16,490          | 0.78  |
| Darktrace                   | Software and Computer Services        | 16,416          | 0.77  |
| Direct Line Insurance Group | Non-life Insurance                    | 16,200          | 0.76  |
| Rolls-Royce Holdings        | Aerospace and Defense                 | 16,144          | 0.76  |
| JD Sports Fashion           | Retailers                             | 15,882          | 0.75  |
| Glencore                    | Industrial Metals and Mining          | 15,874          | 0.75  |
| Totals                      |                                       | 166,948         | 7.87  |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (GBPm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 5           | 70,759          | 3.34   |
| 1510     | Telecommunications                    | 3           | 43,127          | 2.03   |
| 2010     | Health Care                           | 7           | 96,027          | 4.53   |
| 3010     | Banks                                 | 7           | 106,284         | 5.01   |
| 3020     | Financial Services                    | 25          | 344,758         | 16.25  |
| 3030     | Insurance                             | 8           | 117,204         | 5.53   |
| 3510     | Real Estate                           | 8           | 116,468         | 5.49   |
| 4020     | Consumer Products and Services        | 10          | 138,801         | 6.54   |
| 4030     | Media                                 | 5           | 74,132          | 3.49   |
| 4040     | Retailers                             | 7           | 102,921         | 4.85   |
| 4050     | Travel and Leisure                    | 9           | 121,925         | 5.75   |
| 4510     | Food Beverage and Tobacco             | 8           | 110,353         | 5.20   |
| 4520     | Personal Care Drug and Grocery Stores | 7           | 95,083          | 4.48   |
| 5020     | Industrial Goods and Services         | 26          | 365,991         | 17.25  |
| 5510     | Basic Resources                       | 6           | 90,316          | 4.26   |
| 5520     | Chemicals                             | 2           | 29,350          | 1.38   |
| 6010     | Energy                                | 2           | 28,823          | 1.36   |
| 6510     | Utilities                             | 5           | 68,818          | 3.24   |
| Totals   |                                       | 150         | 2,121,138       | 100.00 |

INFORMATION

Index Universe

FTSE 350

Index Launch

April 2016

Base Date

29 December 2000

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End of day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Quarterly in March, June, September, December

History

Available from December 2000

Bloomberg Code

UKX150EQ

Further Information

http://www.ftse.com/products/indices/custom-150

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