

# FTSE Custom 150 Equally Weighted Net Tax

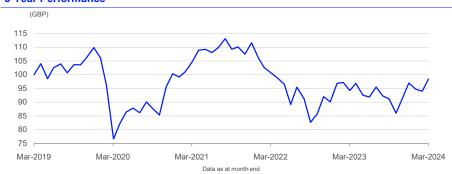
Index

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**



FTSE Custom 150 Equally Weighted Discounted Return

#### **Performance and Volatility**

Index (GBP)	Return %					Return	ра %*	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

<sup>\*</sup> Compound annual returns measured over 3 and 5 years respectively

#### **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

# **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.

<sup>\*\*</sup> Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

# **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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