

FTSE Custom 150 Equally Weighted Net Tax Index

Data as at: 31 January 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	10.1	-0.9	-2.4	-2.2	-4.5	-2.9	-1.5	-0.6	14.0	14.0	18.3

* 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	-0.2	-0.2	0.0	0.0	-15.2	-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 %
Easyjet	Travel and Leisure	17,492	0.85
Flutter Entertainment	Travel and Leisure	17,223	0.84
Vistry Group	Household Goods and Home Construction	16,830	0.82
InterContinental Hotels Group	Travel and Leisure	16,223	0.79
Antofagasta	Industrial Metals and Mining	16,173	0.79
Pershing Square Holdings	Closed End Investments	15,906	0.77
Persimmon	Household Goods and Home Construction	15,547	0.76
Taylor Wimpey	Household Goods and Home Construction	15,458	0.75
Rolls-Royce Holdings	Aerospace and Defense	15,446	0.75
Entain	Travel and Leisure	15,370	0.75
Totals		161,668	7.86

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	5	69,627	3.39
1510	Telecommunications	3	37,975	1.85
2010	Health Care	6	84,666	4.12
3010	Banks	7	95,241	4.63
3020	Financial Services	25	349,762	17.01
3030	Insurance	8	105,510	5.13
3510	Real Estate	10	142,109	6.91
4020	Consumer Products and Services	9	129,041	6.28
4030	Media	5	69,667	3.39
4040	Retailers	7	91,037	4.43
4050	Travel and Leisure	7	109,052	5.30
4510	Food Beverage and Tobacco	8	107,119	5.21
4520	Personal Care Drug and Grocery Stores	7	93,573	4.55
5020	Industrial Goods and Services	26	366,504	17.82
5510	Basic Resources	6	76,449	3.72
5520	Chemicals	2	27,548	1.34
6010	Energy	2	25,457	1.24
6510	Utilities	6	75,958	3.69
Totals		149	2,056,295	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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