

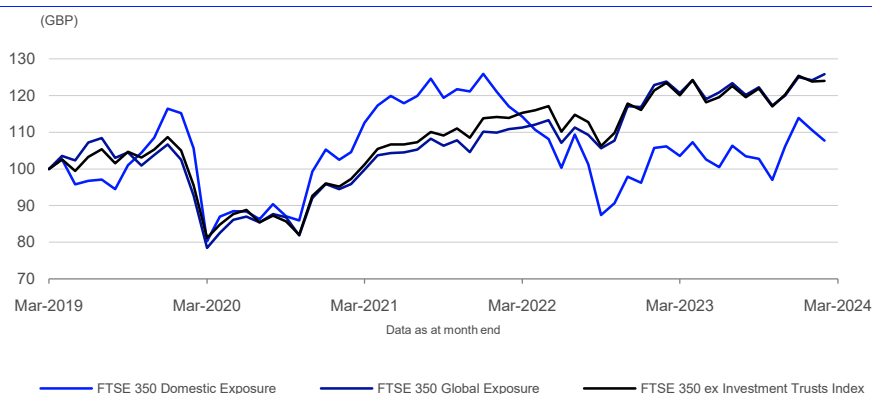
FTSE 350 Domestic and Global Exposure Indices

Data as at: 29 March 2024

The FTSE Domestic and Global Exposure Index Series is designed to reflect the performance of securities exhibiting either relatively high domestic or global sales respectively. Constituents are selected by the ratio of domestic/global sales to total sales and weighted by market capitalisation. The index series also includes "Pure" versions of selected Indices that aim to have higher sales exposure to their respective market. The index series reduces concentration by limiting ICB industries and constituent weightings.

The FTSE 350 ex Inv Trust Index forms the constituent selection universe of the FTSE 350 Domestic Exposure and the FTSE 350 Global Exposure Indices.

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 350 Domestic Exposure	-1.0	9.7	-1.0	8.9	0.2	12.8	0.1	2.4	14.6	16.8	22.2
FTSE 350 Global Exposure	4.7	7.1	4.7	8.5	31.2	31.0	9.5	5.5	11.1	12.1	14.8
FTSE 350 ex Investment Trusts Index	3.7	6.7	3.7	8.4	28.6	30.1	8.7	5.4	10.4	11.7	14.7

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 350 Domestic Exposure	7.8	17.8	-9.5	11.9	-15.8	32.6	-9.6	19.7	-23.6	18.4
FTSE 350 Global Exposure	3.3	1.6	30.3	19.0	-9.4	20.8	-10.1	14.9	6.1	7.0
FTSE 350 ex Investment Trusts Index	1.0	0.6	16.8	12.8	-9.7	19.1	-11.6	18.5	2.0	8.1

FEATURES

Coverage

Derived from the FTSE 350 ex Inv Trust Index, which represents large cap and mid cap companies traded on the London Stock Exchange.

Objective

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

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

Capped to limit industry and company concentration.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available real time and end-of-day. Net of tax versions of some Indices are also available.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE 350 Domestic Exposure	0.8	0.0	0.1	0.2	-11.0	-35.0	-40.5	-40.5
FTSE 350 Global Exposure	0.9	0.8	0.4	0.6	-7.2	-9.6	-37.3	-37.3
FTSE 350 ex Investment Trusts Index	0.9	0.7	0.4	0.5	-7.5	-10.7	-35.3	-35.3

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

Top 10 Constituents - FTSE 350 Domestic Exposure

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Lloyds Banking Group	Banks	16,893	5.71
Tesco	Personal Care Drug and Grocery Stores	15,434	5.22
Legal & General Group	Life Insurance	14,167	4.79
SSE	Electricity	13,716	4.64
Natwest Group	Banks	13,443	4.55
BT Group	Telecommunications Service Providers	13,362	4.52
Auto Trader Group	Software and Computer Services	11,527	3.90
Next	Retailers	10,194	3.45
Sainsbury (J)	Personal Care Drug and Grocery Stores	8,797	2.97
Whitbread	Travel and Leisure	5,976	2.02
Totals		123,509	41.76

Top 10 Constituents - FTSE 350 Global Exposure

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
RELX	Media	73,101	5.96
Compass Group	Consumer Services	64,675	5.27
Rio Tinto	Industrial Metals and Mining	60,308	4.92
3i Group	Investment Banking and Brokerage Services	60,242	4.91
Shell	Oil Gas and Coal	59,086	4.82
AstraZeneca	Pharmaceuticals and Biotechnology	57,214	4.66
Unilever	Personal Care Drug and Grocery Stores	56,567	4.61
Rolls-Royce Holdings	Aerospace and Defense	55,336	4.51
Diageo	Beverages	53,129	4.33
Experian	Industrial Support Services	49,032	4.00
Totals		588,690	47.98

INFORMATION

Index Universe

FTSE 350 ex Inv Trust Index

Index Launch

8 March 2016

Base Date

18 September 2015

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying Indices

Index Calculation

Index calculated real time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

GBP

Review Dates

Annually in September

ICB Industry Breakdown

		FTSE 350 Domestic Exposure			FTSE 350 Global Exposure			FTSE 350 ex Investment Trusts Index		
ICB Code	ICB Supersector	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
1010	Technology	4	19,232	6.50	2	4,513	0.37	12	31,054	1.42
1510	Telecommunications	2	16,200	5.48	4	41,479	3.38	6	26,427	1.21
2010	Health Care	1	1,957	0.66	8	134,483	10.96	10	269,197	12.31
3010	Banks	4	33,180	11.22	3	40,869	3.33	10	217,298	9.94
3020	Financial Services	11	16,046	5.43	4	71,683	5.84	26	113,464	5.19
3030	Insurance	5	25,535	8.63	2	49,433	4.03	10	75,503	3.45
3510	Real Estate	20	23,594	7.98	1	987	0.08	26	56,813	2.60
4010	Automobiles and Parts	-	-	-	2	2,813	0.23	3	2,011	0.09
4020	Consumer Products and Services	8	25,758	8.71	2	72,775	5.93	14	77,368	3.54
4030	Media	-	-	-	4	111,107	9.06	7	96,466	4.41
4040	Retailers	6	22,270	7.53	-	-	-	12	36,005	1.65
4050	Travel and Leisure	5	9,831	3.32	2	28,539	2.33	18	78,070	3.57
4510	Food Beverage and Tobacco	4	7,145	2.42	3	104,449	8.51	13	151,480	6.93
4520	Personal Care Drug and Grocery Stores	5	39,558	13.38	2	89,265	7.28	8	167,257	7.65
5010	Construction and Materials	5	12,986	4.39	1	1,167	0.10	10	9,094	0.42
5020	Industrial Goods and Services	3	9,870	3.34	24	273,412	22.28	49	281,010	12.85
5510	Basic Resources	-	-	-	7	124,459	10.14	10	145,143	6.64
5520	Chemicals	-	-	-	3	15,804	1.29	5	12,693	0.58
6010	Energy	2	5,682	1.92	3	59,698	4.87	8	258,346	11.82
6510	Utilities	5	26,913	9.10	-	-	-	7	81,743	3.74
Totals		90	295,756	100.00	77	1,226,934	100.00	264	2,186,442	100.00

Index Characteristics

Attributes	FTSE 350 Domestic Exposure	FTSE 350 Global Exposure	FTSE 350 ex Investment Trusts Index
Number of constituents	90	77	264
Net MCap (GBPm)	295,756	1,226,934	2,186,442
Constituent Sizes (Net MCap GBPm)			
Average	3,286	15,934	8,282
Largest	16,893	73,101	170,497
Smallest	267	137	89
Median	2,006	4,369	1,861
Weight of Largest Constituent (%)	5.71	5.96	7.80
Top 10 Holdings (% Index MCap)	41.76	47.98	42.68

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659