

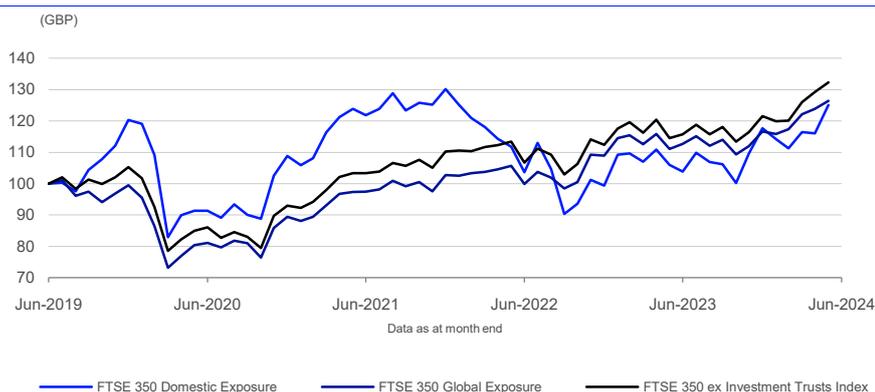
# FTSE 350 Domestic and Global Exposure Indices

Data as at: 28 June 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          | 4.7      | 3.6 | 3.6 | 17.4 | 0.1  | 21.9 | 0.0          | 4.0 | 14.9           | 16.9 | 22.2 |
| FTSE 350 Global Exposure            | 2.5      | 7.3 | 7.3 | 11.0 | 28.5 | 25.2 | 8.7          | 4.6 | 10.9           | 12.2 | 14.6 |
| FTSE 350 ex Investment Trusts Index | 3.7      | 7.5 | 7.5 | 12.8 | 26.4 | 30.7 | 8.1          | 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)                       | 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          | 1.2               | 0.0 | 0.2 | 0.2  | -11.0        | -35.0 | -40.5 | -40.5 |
| FTSE 350 Global Exposure            | 1.1               | 0.7 | 0.3 | 0.6  | -7.1         | -9.6  | -37.3 | -37.3 |
| FTSE 350 ex Investment Trusts Index | 1.3               | 0.7 | 0.4 | 0.5  | -6.0         | -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 %        |
|-----------------------|---------------------------------------|-----------------|--------------|
| Natwest Group         | Banks                                 | 18,404          | 5.95         |
| Lloyds Banking Group  | Banks                                 | 17,812          | 5.76         |
| BT Group              | Telecommunications Service Providers  | 17,161          | 5.55         |
| Tesco                 | Personal Care Drug and Grocery Stores | 16,116          | 5.21         |
| SSE                   | Electricity                           | 14,915          | 4.82         |
| Auto Trader Group     | Software and Computer Services        | 13,286          | 4.30         |
| Legal & General Group | Life Insurance                        | 12,741          | 4.12         |
| Next                  | Retailers                             | 9,796           | 3.17         |
| Sainsbury (J)         | Personal Care Drug and Grocery Stores | 8,643           | 2.79         |
| Harbour Energy        | Oil Gas and Coal                      | 5,723           | 1.85         |
| <b>Totals</b>         |                                       | <b>134,597</b>  | <b>43.52</b> |

## Top 10 Constituents - FTSE 350 Global Exposure

| Constituent          | ICB Sector                                | Net MCap (GBPm) | Wgt %        |
|----------------------|---|-----------------|--------------|
| RELX                 | Media                                     | 76,619          | 6.18         |
| AstraZeneca          | Pharmaceuticals and Biotechnology         | 67,143          | 5.41         |
| 3i Group             | Investment Banking and Brokerage Services | 64,130          | 5.17         |
| Shell                | Oil Gas and Coal                          | 62,761          | 5.06         |
| Unilever             | Personal Care Drug and Grocery Stores     | 61,414          | 4.95         |
| Rio Tinto            | Industrial Metals and Mining              | 61,374          | 4.95         |
| Compass Group        | Consumer Services                         | 59,871          | 4.83         |
| Rolls-Royce Holdings | Aerospace and Defense                     | 59,586          | 4.81         |
| Anglo American       | Industrial Metals and Mining              | 55,768          | 4.50         |
| Experian             | Industrial Support Services               | 52,385          | 4.22         |
| <b>Totals</b>        |   | <b>621,051</b>  | <b>50.08</b> |

## 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

| ICB Code      | ICB Supersector                       | FTSE 350 Domestic Exposure |                 |               | FTSE 350 Global Exposure |                  |               | FTSE 350 ex Investment Trusts Index |                  |               |
|---------------|---------------------------------------|----------------------------|-----------------|---------------|--------------------------|------------------|---------------|-------------------------------------|------------------|---------------|
|               |                                       | No. of Cons                | Net MCap (GBPm) | Wgt %         | No. of Cons              | Net MCap (GBPm)  | Wgt %         | No. of Cons                         | Net MCap (GBPm)  | Wgt %         |
| 1010          | Technology                            | 4                          | 22,325          | 7.22          | 2                        | 3,313            | 0.27          | 13                                  | 31,360           | 1.41          |
| 1510          | Telecommunications                    | 2                          | 20,367          | 6.59          | 4                        | 42,708           | 3.44          | 6                                   | 29,079           | 1.31          |
| 2010          | Health Care                           | 1                          | 1,985           | 0.64          | 7                        | 137,128          | 11.06         | 9                                   | 286,160          | 12.88         |
| 3010          | Banks                                 | 4                          | 39,034          | 12.62         | 3                        | 40,127           | 3.24          | 10                                  | 238,592          | 10.74         |
| 3020          | Financial Services                    | 11                         | 18,374          | 5.94          | 4                        | 75,411           | 6.08          | 30                                  | 122,873          | 5.53          |
| 3030          | Insurance                             | 5                          | 24,328          | 7.87          | 2                        | 47,879           | 3.86          | 10                                  | 71,392           | 3.21          |
| 3510          | Real Estate                           | 19                         | 23,726          | 7.67          | 1                        | 1,118            | 0.09          | 25                                  | 57,198           | 2.57          |
| 4010          | Automobiles and Parts                 | -                          | -               | -             | 2                        | 2,776            | 0.22          | 3                                   | 1,818            | 0.08          |
| 4020          | Consumer Products and Services        | 8                          | 25,264          | 8.17          | 2                        | 65,724           | 5.30          | 14                                  | 72,954           | 3.28          |
| 4030          | Media                                 | -                          | -               | -             | 4                        | 114,143          | 9.20          | 7                                   | 100,238          | 4.51          |
| 4040          | Retailers                             | 6                          | 20,946          | 6.77          | -                        | -                | -             | 13                                  | 36,852           | 1.66          |
| 4050          | Travel and Leisure                    | 5                          | 8,612           | 2.78          | 2                        | 28,591           | 2.31          | 15                                  | 42,761           | 1.93          |
| 4510          | Food Beverage and Tobacco             | 4                          | 8,088           | 2.62          | 3                        | 96,835           | 7.81          | 14                                  | 146,516          | 6.60          |
| 4520          | Personal Care Drug and Grocery Stores | 5                          | 38,623          | 12.49         | 2                        | 91,974           | 7.42          | 8                                   | 173,991          | 7.83          |
| 5010          | Construction and Materials            | 5                          | 13,708          | 4.43          | 1                        | 1,385            | 0.11          | 10                                  | 9,547            | 0.43          |
| 5020          | Industrial Goods and Services         | 3                          | 10,341          | 3.34          | 24                       | 273,517          | 22.06         | 47                                  | 279,156          | 12.57         |
| 5510          | Basic Resources                       | -                          | -               | -             | 6                        | 140,590          | 11.34         | 9                                   | 156,718          | 7.06          |
| 5520          | Chemicals                             | -                          | -               | -             | 3                        | 13,181           | 1.06          | 5                                   | 10,875           | 0.49          |
| 6010          | Energy                                | 2                          | 6,150           | 1.99          | 3                        | 63,645           | 5.13          | 8                                   | 267,201          | 12.03         |
| 6510          | Utilities                             | 5                          | 27,404          | 8.86          | -                        | -                | -             | 8                                   | 86,026           | 3.87          |
| <b>Totals</b> |                                       | <b>89</b>                  | <b>309,275</b>  | <b>100.00</b> | <b>75</b>                | <b>1,240,044</b> | <b>100.00</b> | <b>264</b>                          | <b>2,221,308</b> | <b>100.00</b> |

## Index Characteristics

| Attributes                        | FTSE 350 Domestic Exposure | FTSE 350 Global Exposure | FTSE 350 ex Investment Trusts Index |
|-----------------------------------|----------------------------|--------------------------|-------------------------------------|
| Number of constituents            | 89                         | 75                       | 264                                 |
| Net MCap (GBPm)                   | 309,275                    | 1,240,044                | 2,221,308                           |
| Dividend Yield %                  | 4.26                       | 3.13                     | 3.75                                |
| Constituent Sizes (Net MCap GBPm) |                            |                          |                                     |
| Average                           | 3,475                      | 16,534                   | 8,414                               |
| Largest                           | 18,404                     | 76,619                   | 185,056                             |
| Smallest                          | 259                        | 125                      | 81                                  |
| Median                            | 2,221                      | 4,471                    | 1,814                               |
| Weight of Largest Constituent (%) | 5.95                       | 6.18                     | 8.33                                |
| Top 10 Holdings (% Index MCap)    | 43.52                      | 50.08                    | 43.98                               |

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