

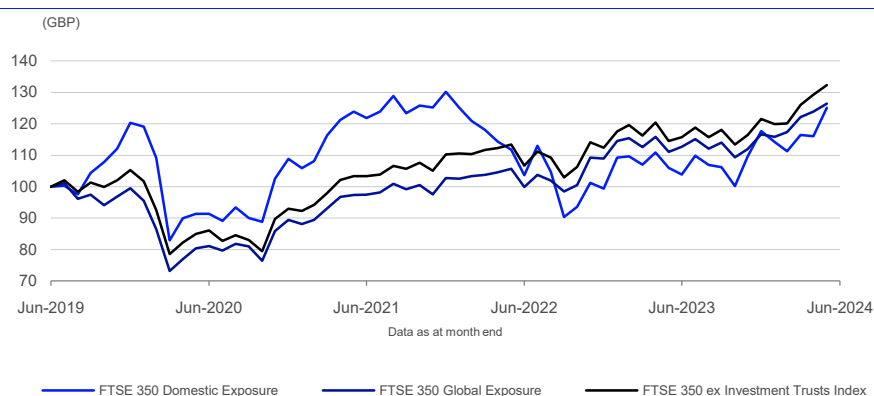
# FTSE 350 Domestic and Global Exposure Indices

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
Totals		134,597	43.52

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
Totals		621,051	50.08

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	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
Totals		89	309,275	100.00	75	1,240,044	100.00	264	2,221,308	100.00

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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