

FTSE 350 ex Investment Trusts Qual/Vol/Yield Factor 5% Cappe

19 August 2020

Indicative Index Weight Data as at Closing on 30 June 2020

Constituent	Index weight (%)	Country	Constituent	Index weight (%)	Country	Constituent	Index weight (%)	Country
3i Group	2.94	UNITED KINGDOM	Biffa	<0.005	UNITED KINGDOM	Crest Nicholson Holdings	<0.005	UNITED KINGDOM
4imprint Group	<0.005	UNITED KINGDOM	Big Yellow Group	0.43	UNITED KINGDOM	CRH	<0.005	UNITED KINGDOM
888 Holdings	<0.005	UNITED KINGDOM	BMO Commercial Property Trust	0.06	UNITED KINGDOM	Croda International	<0.005	UNITED KINGDOM
Admiral Group	2.07	UNITED KINGDOM	Bodycote	0.15	UNITED KINGDOM	DCC	<0.005	UNITED KINGDOM
Aggreko	<0.005	UNITED KINGDOM	BP	4.72	UNITED KINGDOM	Dechra Pharmaceuticals	<0.005	UNITED KINGDOM
Airtel Africa	<0.005	UNITED KINGDOM	Brewin Dolphin Holdings	0.37	UNITED KINGDOM	Derwent London	<0.005	UNITED KINGDOM
AJ Bell	<0.005	UNITED KINGDOM	British American Tobacco	5.14	UNITED KINGDOM	Diageo	<0.005	UNITED KINGDOM
Anglo American	<0.005	UNITED KINGDOM	British Land Co	<0.005	UNITED KINGDOM	Diploma	<0.005	UNITED KINGDOM
Antofagasta	<0.005	UNITED KINGDOM	Britvic	<0.005	UNITED KINGDOM	Direct Line Insurance Group	1.43	UNITED KINGDOM
AO World	<0.005	UNITED KINGDOM	BT Group	2.67	UNITED KINGDOM	Dixons Carphone	0.12	UNITED KINGDOM
Ascential	<0.005	UNITED KINGDOM	Bunzl	<0.005	UNITED KINGDOM	Dominos Pizza Group	0.29	UNITED KINGDOM
Ashmore Group	0.47	UNITED KINGDOM	Burberry Group	<0.005	UNITED KINGDOM	Drax Group	<0.005	UNITED KINGDOM
Ashted Group	<0.005	UNITED KINGDOM	C&C Group	<0.005	UNITED KINGDOM	Dunelm Group	0.14	UNITED KINGDOM
Associated British Foods	<0.005	UNITED KINGDOM	Cairn Energy	<0.005	UNITED KINGDOM	Easyjet	0.25	UNITED KINGDOM
Assura	0.39	UNITED KINGDOM	Calisen	<0.005	UNITED KINGDOM	Electrocomponents	<0.005	UNITED KINGDOM
Aston Martin Lagonda Global Holdings	<0.005	UNITED KINGDOM	Capita	<0.005	UNITED KINGDOM	Energiean	<0.005	UNITED KINGDOM
AstraZeneca	5.1	UNITED KINGDOM	Capital & Counties Properties	<0.005	UNITED KINGDOM	Equiniti Group	<0.005	UNITED KINGDOM
Auto Trader Group	<0.005	UNITED KINGDOM	Carnival	0.32	UNITED KINGDOM	Essentra	<0.005	UNITED KINGDOM
Avast	<0.005	UNITED KINGDOM	Centamin	<0.005	UNITED KINGDOM	Euromoney Institutional Investor	0.09	UNITED KINGDOM
Aveva Group	<0.005	UNITED KINGDOM	Centrica	0.64	UNITED KINGDOM	Evraz	<0.005	UNITED KINGDOM
Aviva	<0.005	UNITED KINGDOM	Chemring Group	<0.005	UNITED KINGDOM	Experian	<0.005	UNITED KINGDOM
Avon Rubber	<0.005	UNITED KINGDOM	Cineworld Group	<0.005	UNITED KINGDOM	FDM Group Holdings	0.11	UNITED KINGDOM
B&M European Value Retail	<0.005	UNITED KINGDOM	Civitas Social Housing	<0.005	UNITED KINGDOM	Ferguson	2.72	UNITED KINGDOM
Babcock International Group	0.33	UNITED KINGDOM	Clarkson	<0.005	UNITED KINGDOM	Ferrexpo	<0.005	UNITED KINGDOM
BAE Systems	1.84	UNITED KINGDOM	Close Brothers Group	<0.005	UNITED KINGDOM	Finabl	<0.005	UNITED KINGDOM
Balfour Beatty	<0.005	UNITED KINGDOM	CLS Holdings	<0.005	UNITED KINGDOM	FirstGroup	<0.005	UNITED KINGDOM
Bank of Georgia Group	<0.005	UNITED KINGDOM	Coats Group	<0.005	UNITED KINGDOM	Fisher (James) & Sons	<0.005	UNITED KINGDOM
Barclays	<0.005	UNITED KINGDOM	Coca-Cola HBC AG	<0.005	UNITED KINGDOM	Flutter Entertainment	<0.005	UNITED KINGDOM
Barr (A.G.)	0.07	UNITED KINGDOM	Compass Group	<0.005	UNITED KINGDOM	Frasers Group	<0.005	UNITED KINGDOM
Barratt Developments	0.85	UNITED KINGDOM	Computacenter	<0.005	UNITED KINGDOM	Fresnillo	<0.005	UNITED KINGDOM
Beazley	<0.005	UNITED KINGDOM	ContourGlobal	<0.005	UNITED KINGDOM	Future	<0.005	UNITED KINGDOM
Bellway	0.66	UNITED KINGDOM	ConvaTec Group	<0.005	UNITED KINGDOM	G4S	<0.005	UNITED KINGDOM
Berkeley Group Holdings	<0.005	UNITED KINGDOM	Countryside Properties	0.26	UNITED KINGDOM	Games Workshop Group	<0.005	UNITED KINGDOM
BHP Group Plc	<0.005	UNITED KINGDOM	Cranswick	<0.005	UNITED KINGDOM	Gamesys Group	<0.005	UNITED KINGDOM

Constituent	Index weight (%)	Country
GCP Student Living	<0.005	UNITED KINGDOM
Genus	<0.005	UNITED KINGDOM
GlaxoSmithKline	5.08	UNITED KINGDOM
Glencore	<0.005	UNITED KINGDOM
Go-Ahead Group	<0.005	UNITED KINGDOM
Grafton Group	<0.005	UNITED KINGDOM
Grainger	<0.005	UNITED KINGDOM
Great Portland Estates	<0.005	UNITED KINGDOM
Greencore Group	<0.005	UNITED KINGDOM
Greggs	<0.005	UNITED KINGDOM
GVC Holdings	<0.005	UNITED KINGDOM
Halma	<0.005	UNITED KINGDOM
Hammerson	<0.005	UNITED KINGDOM
Hargreaves Lansdown	<0.005	UNITED KINGDOM
Hastings Group Holdings	0.23	UNITED KINGDOM
Hays	0.23	UNITED KINGDOM
Helios Towers	<0.005	UNITED KINGDOM
Hikma Pharmaceuticals	<0.005	UNITED KINGDOM
Hill & Smith Hldgs	<0.005	UNITED KINGDOM
Hilton Food Group	<0.005	UNITED KINGDOM
Hiscox	<0.005	UNITED KINGDOM
Hochschild Mining	<0.005	UNITED KINGDOM
Homeserve	<0.005	UNITED KINGDOM
Howden Joinery Group	<0.005	UNITED KINGDOM
HSBC Hldgs	<0.005	UNITED KINGDOM
Ibstock	0.09	UNITED KINGDOM
IG Group Holdings	1.27	UNITED KINGDOM
IMI	0.38	UNITED KINGDOM
Imperial Brands	3.13	UNITED KINGDOM
Inchcape	0.47	UNITED KINGDOM
Informa	<0.005	UNITED KINGDOM
Integratin Holdings	<0.005	UNITED KINGDOM
InterContinental Hotels Group	<0.005	UNITED KINGDOM
Intermediate Capital Group	<0.005	UNITED KINGDOM
International Consolidated Airlines Group	0.64	UNITED KINGDOM
Intertek Group	<0.005	UNITED KINGDOM
Investec	<0.005	UNITED KINGDOM
IP Group	<0.005	UNITED KINGDOM
ITV	0.67	UNITED KINGDOM
IWG	<0.005	UNITED KINGDOM
JD Sports Fashion	<0.005	UNITED KINGDOM
John Laing Group	<0.005	UNITED KINGDOM
Johnson Matthey	<0.005	UNITED KINGDOM
Jupiter Fund Management	0.49	UNITED KINGDOM
Just Eat Takeaway.com	<0.005	UNITED KINGDOM
Just Group	<0.005	UNITED KINGDOM
Kainos Group	<0.005	UNITED KINGDOM
Kaz Minerals	<0.005	UNITED KINGDOM
Kingfisher	1.66	UNITED KINGDOM
Lancashire Holdings	<0.005	UNITED KINGDOM
Land Securities Group	<0.005	UNITED KINGDOM

Constituent	Index weight (%)	Country
Legal & General Group	<0.005	UNITED KINGDOM
Liontrust Asset Management	<0.005	UNITED KINGDOM
Lloyds Banking Group	<0.005	UNITED KINGDOM
London Stock Exchange Group	<0.005	UNITED KINGDOM
LondonMetric Property	0.59	UNITED KINGDOM
LXI REIT	<0.005	UNITED KINGDOM
M&G	<0.005	UNITED KINGDOM
Man Group	0.48	UNITED KINGDOM
Marks & Spencer Group	0.42	UNITED KINGDOM
Marshalls	<0.005	UNITED KINGDOM
Mediclinic International	<0.005	UNITED KINGDOM
Meggitt	<0.005	UNITED KINGDOM
Melrose Industries	<0.005	UNITED KINGDOM
Micro Focus International	<0.005	UNITED KINGDOM
Mitchells & Butlers	<0.005	UNITED KINGDOM
Mondi	1.42	UNITED KINGDOM
Moneysupermarket.com Group	0.3	UNITED KINGDOM
Morgan Advanced Materials	0.1	UNITED KINGDOM
Morgan Sindall Group	<0.005	UNITED KINGDOM
Morrison (Wm) Supermarkets	0.7	UNITED KINGDOM
National Express Group	0.11	UNITED KINGDOM
National Grid	5.36	UNITED KINGDOM
Network International Holdings	<0.005	UNITED KINGDOM
Next	0.77	UNITED KINGDOM
Ninety One Plc	<0.005	UNITED KINGDOM
Ocado Group	<0.005	UNITED KINGDOM
Onesavings Bank	<0.005	UNITED KINGDOM
Oxford Biomedica	<0.005	UNITED KINGDOM
Oxford Instruments	<0.005	UNITED KINGDOM
Pagegroup	0.21	UNITED KINGDOM
Paragon Banking Group	<0.005	UNITED KINGDOM
PayPoint	0.09	UNITED KINGDOM
Pearson	<0.005	UNITED KINGDOM
Pennon Group	1.13	UNITED KINGDOM
Persimmon	2.14	UNITED KINGDOM
Petrofac	<0.005	UNITED KINGDOM
Petropavlovsk	<0.005	UNITED KINGDOM
Pets At Home Group	<0.005	UNITED KINGDOM
Phoenix Group Holdings	<0.005	UNITED KINGDOM
Playtech	0.16	UNITED KINGDOM
Plus500	<0.005	UNITED KINGDOM
Polymetal International	<0.005	UNITED KINGDOM
Polypipe Group	<0.005	UNITED KINGDOM
PPHE Hotel Group	<0.005	UNITED KINGDOM
Primary Health Prop.	0.49	UNITED KINGDOM
Provident Financial	<0.005	UNITED KINGDOM
Prudential	<0.005	UNITED KINGDOM
PureTech Health	<0.005	UNITED KINGDOM
PZ Cussons	0.04	UNITED KINGDOM
Qinetiq Group	0.27	UNITED KINGDOM
Quilter	<0.005	UNITED KINGDOM

Constituent	Index weight (%)	Country
Rank Group	0.07	UNITED KINGDOM
Rathbone Brothers	<0.005	UNITED KINGDOM
Reckitt Benckiser Group	<0.005	UNITED KINGDOM
Redrow	0.18	UNITED KINGDOM
RELX	<0.005	UNITED KINGDOM
Renishaw	<0.005	UNITED KINGDOM
Rentokil Initial	<0.005	UNITED KINGDOM
RHI Magnesita	<0.005	UNITED KINGDOM
Rightmove	<0.005	UNITED KINGDOM
Rio Tinto	4.92	UNITED KINGDOM
Rolls-Royce Holdings	<0.005	UNITED KINGDOM
Rotork	<0.005	UNITED KINGDOM
Royal Bank Of Scotland Group	<0.005	UNITED KINGDOM
Royal Dutch Shell A	2.53	UNITED KINGDOM
Royal Dutch Shell B	2.17	UNITED KINGDOM
Royal Mail	0.52	UNITED KINGDOM
RSA Insurance Group	<0.005	UNITED KINGDOM
Sabre Insurance Group	0.25	UNITED KINGDOM
Safestore Holdings	0.37	UNITED KINGDOM
Sage Group	<0.005	UNITED KINGDOM
Sainsbury (J)	<0.005	UNITED KINGDOM
Sanne Group	<0.005	UNITED KINGDOM
Savills	<0.005	UNITED KINGDOM
Schroders	<0.005	UNITED KINGDOM
Segro	2.99	UNITED KINGDOM
Serco Group	<0.005	UNITED KINGDOM
Severn Trent	1.29	UNITED KINGDOM
Shaftesbury	<0.005	UNITED KINGDOM
Signature Aviation	<0.005	UNITED KINGDOM
Sirius Real Estate	0.38	UNITED KINGDOM
Smith & Nephew	<0.005	UNITED KINGDOM
Smith (DS)	<0.005	UNITED KINGDOM
Smiths Group	<0.005	UNITED KINGDOM
Smurfit Kappa Group	<0.005	UNITED KINGDOM
Softcat	<0.005	UNITED KINGDOM
Spectris	<0.005	UNITED KINGDOM
Spirax-Sarco Engineering	<0.005	UNITED KINGDOM
Spirent Communications	<0.005	UNITED KINGDOM
SSE	1.93	UNITED KINGDOM
SSP Group	<0.005	UNITED KINGDOM
St. James's Place	<0.005	UNITED KINGDOM
St.Modwen Properties	<0.005	UNITED KINGDOM
Standard Chartered	<0.005	UNITED KINGDOM
Standard Life Aberdeen	<0.005	UNITED KINGDOM
Synthomer	<0.005	UNITED KINGDOM
TalkTalk Telecom Group	<0.005	UNITED KINGDOM
Tate & Lyle	0.63	UNITED KINGDOM
Taylor Wimpey	1.16	UNITED KINGDOM
TBC Bank Group	<0.005	UNITED KINGDOM
Telecom Plus	0.14	UNITED KINGDOM
Tesco	<0.005	UNITED KINGDOM

Constituent	Index weight (%)	Country
TI Fluid Systems	<0.005	UNITED KINGDOM
TP ICAP	<0.005	UNITED KINGDOM
Trainline	<0.005	UNITED KINGDOM
Travis Perkins	0.41	UNITED KINGDOM
Tritax Big Box REIT	1.3	UNITED KINGDOM
TUI AG	0.23	UNITED KINGDOM
UDG Healthcare	<0.005	UNITED KINGDOM
UK Commercial Property REIT Limited	0.08	UNITED KINGDOM
Ultra Electronics Holdings	<0.005	UNITED KINGDOM
Unilever	5.03	UNITED KINGDOM

Constituent	Index weight (%)	Country
Unite Group	0.76	UNITED KINGDOM
United Utilities Group	1.41	UNITED KINGDOM
Vesuvius	<0.005	UNITED KINGDOM
Victrex	0.29	UNITED KINGDOM
Virgin Money UK	<0.005	UNITED KINGDOM
Vistry Group	0.16	UNITED KINGDOM
Vivo Energy	<0.005	UNITED KINGDOM
Vodafone Group	5.08	UNITED KINGDOM
Watches of Switzerland Group	<0.005	UNITED KINGDOM
Weir Group	<0.005	UNITED KINGDOM

Constituent	Index weight (%)	Country
Wetherspoon(J D)	<0.005	UNITED KINGDOM
WH Smith	0.25	UNITED KINGDOM
Whitbread	<0.005	UNITED KINGDOM
William Hill	0.22	UNITED KINGDOM
Wizz Air Holdings	<0.005	UNITED KINGDOM
Wood Group (John)	<0.005	UNITED KINGDOM
Workspace Group	0.15	UNITED KINGDOM
WPP	1.34	UNITED KINGDOM
XP Power	<0.005	UNITED KINGDOM

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

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Data definitions available from www.ftserussell.com

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