

# FTSE Domestic and Global Exposure Index Series

v2.5



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## Section 1

# Introduction

## 1. Introduction

- 1.1 This document sets out the Ground Rules for the construction and management of the FTSE Domestic and Global Exposure Index Series calculated by FTSE Russell. Copies of these Ground Rules are available from FTSE Russell (see Appendix A).
- 1.2 The FTSE Domestic and Global Exposure Index Series does not take account of ESG factors in its index design.
- 1.3 The FTSE Domestic and Global Exposure Index Series includes indices that are designed to reflect the performance of securities exhibiting either relatively high domestic sales (the domestic exposure indices) or relatively high global sales (the global exposure indices) to the targeted country. The index series also includes “Pure” versions of selected indices that aim to have higher sales exposure to their respective market.
- 1.4 These Ground Rules should be read in conjunction with the relevant underlying index Ground Rules which are available at [www.lseg.com/en/ftse-russell/](http://www.lseg.com/en/ftse-russell/).
- 1.5 The FTSE Domestic and Global Exposure Index Series consists of the following indices:
  - Russell 1000 Pure Domestic Exposure Index
  - FTSE 350 Domestic Exposure Index
  - FTSE Japan Domestic Exposure Index
  - FTSE China A Domestic Exposure Index
  - Russell 1000 Global Exposure Index
  - FTSE 350 Global Exposure Index
  - FTSE Japan Global Exposure Index
  - FTSE China A Global Exposure Index
- 1.6 Price and Total Return indices are calculated on a real-time and end of day basis. The Total Return indices include income based on ex dividend adjustments. Calculation currencies are stated in Appendix A.
- 1.7 **FTSE Russell**

FTSE Russell is a trading name of FTSE International Limited, Frank Russell Company, FTSE Global Debt Capital Markets Limited (and its subsidiaries FTSE Global Debt Capital Markets Inc. and FTSE Fixed Income Europe Limited), FTSE Fixed Income LLC, The Yield Book Inc and Beyond Ratings.

## **1.8 Index objective and intended use**

- 1.8.1 The indices and index statistics are intended to reflect the investment markets included in the index definitions and to facilitate the detailed analysis of such markets.
- 1.8.2 FTSE Russell hereby notifies users of the index series that it is possible that circumstances, including external events beyond the control of FTSE Russell, may necessitate changes to, or the cessation of, the index series and therefore, any financial contracts or other financial instruments that reference the index series or investment funds which use the index series to measure their performance should be able to withstand, or otherwise address the possibility of changes to, or cessation of, the index series.
- 1.8.3 Index users who choose to follow this index series or to buy products that claim to follow this index series should assess the merits of the index's rules-based methodology and take independent investment advice before investing their own or client funds. No liability whether as a result of negligence or otherwise is accepted by FTSE Russell for any losses, damages, claims and expenses suffered by any person as a result of:
- any reliance on these Ground Rules, and/or
  - any inaccuracies in these Ground Rules, and/or
  - any non-application or misapplication of the policies or procedures described in these Ground Rules, and/or
  - any inaccuracies in the compilation of the index series or any constituent data.

## **1.9 These Ground Rules**

- 1.9.1 This document sets out the Ground Rules for the construction and maintenance of the FTSE Domestic and Global Exposure Index Series.
- 1.9.2 The Russell 1000 Index forms the constituent selection universe of the Russell 1000 Pure Domestic Exposure and the Russell 1000 Global Exposure Indices. The calculation and day to day maintenance of the indices will follow the procedures detailed in the FTSE Global Equity Index Guide to Calculation Methods and Corporate Actions and Events Guide.

## Section 2

# Management responsibilities

## 2. Management responsibilities

### 2.1 FTSE International Limited (FTSE)

2.1.1 FTSE is the benchmark administrator of the index series.<sup>1</sup>

2.1.2 FTSE is responsible for the daily calculation, production and operation of the FTSE Domestic and Global Exposure Index Series and will:

- maintain records of the index weightings of all constituents;
- make changes to the constituents and their weightings in accordance with the Ground Rules;
- carry out the periodic index reviews of the index series and apply the changes resulting from the reviews as required by the Ground Rules;
- publish changes to the constituent weightings resulting from their ongoing maintenance and the periodic reviews;
- disseminate the indices.

2.1.3 Underlying companies are governed by their respective underlying index ground rules and associated committees.

### 2.2 Amendments to these Ground Rules

2.2.1 These Ground Rules shall be subject to regular review (at least once a year) by FTSE Russell to ensure that they continue to best reflect the aims of the index series. Any proposals for significant amendments to these Ground Rules will be subject to consultation with FTSE Russell advisory committees and other stakeholders if appropriate. The feedback from these consultations will be considered by the FTSE Russell Index Governance Board before approval is granted.

2.2.2 As provided for in the Statement of Principles for FTSE Russell Equity Indices, where FTSE Russell determines that the Ground Rules are silent or do not specifically and unambiguously apply to the subject matter of any decision, any decision shall be based as far as practical on the Statement of Principles. After making any such determination, FTSE Russell shall advise the market of its decision at the earliest opportunity. Any such treatment will not be considered as an exception or change to the Ground Rules, or to set a precedent for future action, but FTSE Russell will consider whether the Ground Rules should subsequently be updated to provide greater clarity.

<sup>1</sup> The term administrator is used in this document in the same sense as it is defined in [Regulation \(EU\) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds](#) (the European Benchmark Regulation) and [The Benchmarks \(Amendment and Transitional Provision\) \(EU Exit\) Regulations 2019](#) (the UK Benchmark Regulation).

## Section 3

# FTSE Russell index policies

## 3. FTSE Russell index policies

These Ground Rules should be read in conjunction with the following policy documents which can be accessed using the links below:

### 3.1 FTSE Global Equity Index Guide to Calculation Methods

The aim of the guide is to describe how the indices are calculated, to facilitate users' replication of the indices in order to support their investment and trading activities and to assist users in understanding the factors which influence the performance of the indices.

[FTSE Global Equity Index Series Guide to Calc.pdf](#)

### 3.2 Corporate Actions and Events Guide

3.2.1 Full details of changes to constituent companies due to corporate actions and events can be accessed in the Corporate Actions and Events Guide using the following link:

[Corporate Actions and Events Guide.pdf](#)

### 3.3 Statement of Principles for FTSE Russell Equity Indices (the Statement of Principles)

Indices need to keep abreast of changing markets and the Ground Rules cannot anticipate every eventuality. Where the Ground Rules do not fully cover a specific event or development, FTSE Russell will determine the appropriate treatment by reference to the Statement of Principles which summarises the ethos underlying FTSE Russell's approach to index construction. The Statement of Principles is reviewed annually and any changes proposed by FTSE Russell are presented to the FTSE Russell Index Policy Advisory Board for discussion before approval by the FTSE Russell Index Governance Board.

FTSE Russell's Statement of Principles can be accessed using the following link:

[Statement of Principles.pdf](#)

### 3.4 Queries and Complaints

FTSE Russell's complaints procedure can be accessed using the following link:

[Benchmark Determination Complaints Handling Policy.pdf](#)

### 3.5 Index Policy for Trading Halts and Market Closures

3.5.1 Guidance for the treatment of index changes in the event of trading halts or market closures can be found using the following link:

[Index Policy for Trading Halts and Market Closures.pdf](#)

### 3.6 Index Policy in the Event Clients are Unable to Trade a Market or a Security

3.6.1 Details of FTSE Russell's treatment can be accessed using the following link:

[Index Policy in the Event Clients are Unable to Trade a Market or a Security.pdf](#)

### **3.7 Recalculation Policy and Guidelines**

- 3.7.1 Where an inaccuracy is identified, FTSE Russell will follow the steps set out in the FTSE Russell Index Recalculation Guidelines when determining whether an index or index series should be recalculated and/or associated data products reissued. Users of the SE Domestic and Global Exposure Index Series will be notified through appropriate media.

For further information refer to the FTSE Russell Recalculation Policy and Guidelines document which is available from the FTSE Russell website using the link below or by contacting [info@ftserussell.com](mailto:info@ftserussell.com).

[Recalculation Policy and Guidelines Equity Indices.pdf](#)

### **3.8 Policy for Benchmark Methodology Changes**

- 3.8.1 Details of FTSE Russell's policy for making benchmark methodology changes can be accessed using the following link:

[Policy for Benchmark Methodology Changes.pdf](#)

### **3.9 FTSE Russell Governance Framework**

- 3.9.1 To oversee its indices, FTSE Russell employs a governance framework that encompasses product, service and technology governance. The framework incorporates the London Stock Exchange Group's three lines of defence risk management framework and is designed to ensure compliance with the IOSCO Principles for Financial Benchmarks<sup>2</sup>, the European benchmark regulation<sup>3</sup> and the UK benchmark regulation<sup>4</sup>. The FTSE Russell Governance Framework can be accessed using the following link:

[FTSE Russell Governance Framework.pdf](#)

### **3.10 Real Time Status Definitions**

- 3.10.1 Please refer to the following guide for details of real time status definitions for indices which are calculated in real time.

[Real Time Status Definitions.pdf](#)

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<sup>2</sup> IOSCO Principles for Financial Benchmarks Final Report, FR07/13 July 2013.

<sup>3</sup> Regulation (EU) 2016/1011 of the European Parliament and of the Council of 8 June 2016 on indices used as benchmarks in financial instruments and financial contracts or to measure the performance of investment funds.

<sup>4</sup> The Benchmarks (Amendment and Transitional Provision) (EU Exit) Regulations 2019.

## Section 4

# Eligible securities

## 4. Eligible securities

4.1 Constituents of the FTSE Domestic and Global Exposure Index Series are derived from the following FTSE or Russell eligible universes:

Indices	Eligible Universe	Maintenance Universe
Russell 1000 Pure Domestic Exposure Index	Russell 1000 Index	Russell 3000 Index
Russell 1000 Global Exposure Index	Russell 1000 Index	Russell 3000 Index
FTSE 350 Domestic or Global Exposure Index	FTSE 350 ex Inv Trusts Index	FTSE All-Share Index
FTSE Japan Domestic or Global Exposure Index	FTSE Japan Index	FTSE Japan All Cap Index
FTSE China A Domestic or Global Exposure Index	FTSE China A Index	FTSE China A All Cap Index

The maintenance universe is used to manage intra-review deletions and spin-offs. Additional information on the role of the maintenance universe is provided in Sections 6 and 7.<sup>5</sup>

<sup>5</sup> Russell US indices migrated to the new ICB classification system in September 2020. FTSE indices migrated to the new ICB classification system in March 2021.



## Section 5

# Periodic reviews and weighting methodology

## 5. Periodic reviews and weighting methodology

5.1 The FTSE Domestic and Global Exposure Index Series will be reviewed annually in September using data at the close of the last business day of August (the data cut-off date), incorporating eligible index constituents as of the Monday following the third Friday of September. The review will be effective after the close of business on the third Friday in September.

### 5.2 Domestic and Global sales ratio

5.2.1 Total, domestic and global revenue data is collected by FTSE Russell.

The domestic sales ratio (DSR) is calculated as the ratio of a company's latest reported domestic revenues to total revenues as of the data cut-off date. All securities of a company will be assigned the same DSR.

The Global sales ratio (GSR) is calculated as the ratio of a company's latest reported global revenues to total revenues as of the data cut-off date. All securities of a company will be assigned the same GSR.

$$DSR_t = 1 - GSR_t$$

5.2.2 Companies with no geographic revenue segment data will be excluded from the FTSE Domestic and Global Exposure Index Series.

5.3 Eligible securities are sorted independently in descending order by domestic and global sales ratios.

### 5.4 Pure Domestic and Pure Global Exposure indices review

5.4.1 Non-constituent companies that are in the upper threshold outlined in Table 1 when ranked in descending order by domestic (global) sales ratio will be included in the index.

5.4.2 Constituent companies that are below the lower threshold outlined in Table 1 when ranked in descending order by domestic (global) sales ratio will be excluded from the index.

**Table 1: Upper and Lower Thresholds for the Pure Domestic and Pure Global Exposure Indices**

Index	Upper Threshold	Lower Threshold
Russell 1000 Pure Domestic Exposure Index	90	85

### 5.5 Domestic and Global Exposures indices review

5.5.1 Companies that rank in the top 50% by cumulative free float adjusted domestic (global) sales form the starting constituents of each index. Companies' free float adjusted domestic (global) sales are capped to ensure no company has a weight of greater than 10% of the domestic (global) sales universe. The free float as of the data cut-off date will be used to adjust companies' domestic (global) sales at review.

5.5.2 A buffer is applied at each subsequent periodic review to limit turnover. The buffer is applied to companies at the 45th to 55th percentiles of free float adjusted domestic (global) sales, after revenue capping.

A. Automatic Additions

A company will be included automatically in the relevant Domestic (Global) Exposure Index if, when ranked in descending order by domestic (global) sales ratio, it is in the top 45th percentile by cumulative free float adjusted domestic (global) sales, after revenue capping.

B. Automatic Deletions

A company will be excluded automatically from the relevant Domestic (Global) Exposure Index if, when ranked in descending order by domestic (global) sales ratio, it is in the bottom 45th percentile by cumulative free float adjusted domestic (global) sales, after revenue capping.

5.5.3 An existing constituent of a Domestic (Global) Exposure Index will remain a constituent of the relevant Domestic (Global) Exposure Index, if when ranked in descending order by domestic (global) sales ratio, remains above the 55th percentile by cumulative free float adjusted domestic (global) sales, after revenue capping.

5.6 The constituents of each index comprising the FTSE Domestic and Global Exposure Index Series are weighted by investable market capitalisation.

**5.7 Capping constituent weights at the periodic review for the Pure Domestic and Pure Global Indices**

5.7.1 The constituent and ICB industry weightings of each Pure Domestic and Global Exposure indices will be capped annually as part of the periodic review in September.

5.7.2 The calculation of the constituent capping factors (c) will be based on prices at close on the second Friday of the review month using shares in issue and investability weights as designated to take effect after close on the third Friday of the review month (i.e. taking effect on the review effective date).

5.7.3 The calculation will take into account any corporate actions/events that take effect after close on the second Friday of the review month up to and including the review effective date if they have been announced and confirmed by the second Friday of the review month.

5.7.4 Corporate actions/events announced after the second Friday of the review month that become effective up and including the review effective date will not result in any further adjustment.

5.7.5 The following capping process is applied to each index:

1. Companies are grouped into ICB Industries, any group whose index weight is greater than 33% is capped at 33%. The index weights of all uncapped groups are increased in proportion to their investable market capitalisations.
2. Any company whose index weight is greater than 5% is capped at 5%. The index weights of all uncapped companies are increased in proportion to their investable market capitalisations.
3. Steps 1 to 2 are repeated until all target weights have been reached.
4. Where the target weights cannot be reached the company capping limit (step 2) is relaxed in steps of 0.5% until all target weights have been reached. Each time the capping limit is relaxed the capping process is restarted and steps 1 to 3 are repeated.

**5.8 Capping constituent weights at the periodic review for the Domestic and Global Indices**

5.8.1 The constituent and ICB industry weightings of each Domestic and Global Exposure indices will be capped annually as part of the periodic review in September.

5.8.2 The calculation of the constituent capping factors (c) will be based on prices at close on the second Friday of the review month using shares in issue and investability weights as designated to take effect after close on the third Friday of the review month (i.e. taking effect on the review effective date).

5.8.3 The calculation will take into account any corporate actions/events that take effect after close on the second Friday of the review month up to and including the review effective date if they have been announced and confirmed by the second Friday of the review month.

5.8.4 Corporate actions/events announced after the second Friday of the review month that become effective up to and including the review effective date will not result in any further adjustment.

5.8.5 The following capping process is applied to each index:

1. Maximum industry weight  $W_j^{Max}$

If the weight of a given ICB Industry in the eligible universe is  $X_j$ , then the maximum ICB industry weight in the Domestic or Global Exposure Index is:

$$W_j^{Max} = 1.1 \times X_j + 5\%$$

2. Industry capping

Let  $Y_j$  be the unconstrained ICB Industry weight in the Domestic or Global Exposure Index. The excess weight of all ICB Industries with unconstrained weights in excess of the maximum industry weight ( $Y_j > W_j^{Max}$ ) is redistributed pro rata across all industries with spare capacity ( $Y_j < W_j^{Max}$ ).

3. Maximum company weight

Post the application of industry level capping, individual company weights are capped at 5%. Excess weight is distributed pro rata across all companies within industries with spare capacity.

4. Steps (2) to (3) are applied iteratively until both industry and company capping criteria are satisfied.

5. Constraint relaxation

In the event that all industry and company level capping criteria cannot be satisfied, the maximum industry level weight constraint is relaxed in increments of 50bps for all industries and the capping process is reinitiated until all constraints are satisfied.

$$W_j^{max} = 1.1 \times X_j + 5\% + k$$

Where  $k$  is the incremental relaxation in the industry level constraint.

## Section 6

# Changes to constituent companies

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## 6. Changes to constituent companies

### 6.1 Intra-review additions

6.1.1 Additions to the FTSE Domestic and Global Exposure Index Series will be considered for inclusion at the next annual review. The FTSE Domestic and Global Exposure Index Series will not accept intra-review additions.

### 6.2 Intra-review deletions

6.2.1 A constituent will be removed from the FTSE Domestic and Global Exposure Index Series if it is also removed from its corresponding maintenance universe outlined in table 4.1. The deletion from the Pure Domestic/ Pure Global Exposure or Domestic/Global Exposure Indices will be concurrent with its deletion from the maintenance universe. The weight of the deleted stock will be distributed pro-rata amongst the remaining constituents of the relevant Pure Domestic/Pure Global Exposure or Domestic/Global Exposure Indices.

## Section 7

# Corporate actions and events

## 7. Corporate actions and events

7.1 Full details of changes to constituent companies due to corporate actions and events can be accessed in the Corporate Actions and Events Guide for Market Cap Weighted Indices using the following link:

[Corporate Actions and Events Guide.pdf](#)

A Corporate 'Action' is an action on shareholders with a prescribed ex date. The share price will be subject to an adjustment on the ex date. These include the following:

- Capital Repayments
- Rights Issues/Entitlement Offers
- Stock Conversion
- Splits (sub-division)/Reverse splits (consolidation)
- Scrip issues (Capitalisation or Bonus Issue)

A Corporate 'Event' is a reaction to company news (event) that may impact the index depending on the index rules. For example, a company announces a strategic shareholder is offering to sell their shares (secondary share offer) – this could result in a free float weighting change in the index. Where an index adjustment is required, FTSE Russell will provide notice advising of the timing of the change.

### 7.2 Mergers, restructuring and demergers

- 7.2.1 If a constituent is acquired by a non-constituent, the company will be removed from the relevant Pure Domestic/Pure Global Exposure or Domestic/Global Exposure Indices and its weight will be distributed pro-rata amongst the remaining constituents.
- 7.2.2 If the non-constituent is added to the relevant eligible universe as a result of the stock merger or acquisition, it will be considered for inclusion at the next annual review.
- 7.2.3 If the effect of a merger or takeover is that one constituent of the FTSE Domestic or Global Exposure Index Series is absorbed by another constituent, the resulting company will remain a constituent of the index and any cash resulting from a merger or takeover will be distributed pro-rata amongst the remaining constituents.
- 7.2.4 If an index constituent has a demerger and the newly spun-off company is eligible for inclusion in the maintenance universe as detailed in table 4.1, it will also be eligible for inclusion in the relevant Pure Domestic/Pure Global Exposure or Domestic/Global Exposure Indices.
- 7.2.5 If an index constituent has a demerger and the newly spun-off company is ineligible for inclusion in the relevant maintenance universe, its treatment can be found within the Corporate Actions and Events Guide.

- 7.2.6 If a constituent of a Domestic (Global) Exposure Index is acquired by a constituent of Global (Domestic) Exposure Index, the company will be removed from the relevant Domestic (Global) Exposure Index and its weight will be distributed pro-rata amongst the remaining constituents. The continuing Global (Domestic) Exposure Index company will remain a constituent of Global (Domestic) Exposure Index and any increase in shares in issue will be treated as a market neutral event. The same treatment will apply to constituents of the Pure Domestic and Pure Global Indices.
- 7.2.7 If a new company is formed by the merger of a constituent of the Domestic (Global) Exposure Index and the Global (Domestic) Exposure Index the new company will remain a constituent of both Global and Domestic Exposure indices. Its weight in each index will be the same as its pre-merger weight. The same treatment will apply to constituents of the Pure Domestic and Pure Global Indices.

### **7.3 Suspension of dealing**

Suspension of dealing rules can be found within the Corporate Actions and Events Guide.

## Section 8

# Treatment of dividends

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## 8. Treatment of dividends

- 8.1 Declared dividends are used to calculate the Standard Total Return Indices in the FTSE Domestic and Global Exposure Index Series. All dividends are applied as at the ex-div date.
- 8.2 A series of net of tax Total Return Indices are also calculated based on the maximum withholding tax rates applicable to dividends received by institutional investors who are not resident in the same country as the remitting company and who do not benefit from double taxation treaties.

Withholding tax rates used in the net-of-tax indices can be accessed using the following link:

[Withholding Tax Service](#)

Please also refer to the FTSE Russell Withholding Tax Guide which can be accessed using the following link:

[FTSE Russell Withholding Tax Guide.pdf](#)

## Section 9

# Index calculation

## 9. Index calculation

### 9.1 Calculation frequency

9.1.1 The FTSE Domestic and Global Exposure Index Series use actual closing mid-market or last trade prices, where available, for securities with local bourse quotations.

### 9.2 Index calculation

9.2.1 The FTSE Domestic and Global Exposure Index Series will be calculated to an accuracy of eight decimal points.

9.2.2 The FTSE Domestic and Global Exposure Index Series are calculated using the following formula:

$$\sum_{i=1}^N \frac{(p_i \times e_i \times s_i \times f_i \times c_i)}{d}$$

Where,

- $i=1, 2, \dots, N$
- $N$  is the number of securities in the FTSE Domestic or Global Exposure Index.
- $p_i$  is the latest trade price of the component security (or the price at the close of the index on the previous day).
- $e_i$  is the exchange rate required to convert the security's currency into the index's base currency.
- $f_i$  is the Investability Weighting Factor to be applied to a security to allow amendments to its weighting, expressed as a number between 0 and 1, where 1 represents a 100% free float. This factor is published by FTSE Russell for each security in the eligible index.
- $c_i$  is the Capping Factor to be applied to a security to correctly weight that security in the index.
- $d$  is the divisor, a figure that represents the total issued share capital of the index at the base date. The divisor can be adjusted to allow changes in the issued share capital of individual securities to be made without distorting the index.



## Appendix A

# Real time and end of day indices

### Real Time Calculation

Index Opening and Closing Hours:

	Open	Close
Russell 1000 Pure Domestic Exposure Index	14:30	21:10
FTSE 350 Domestic Exposure Net Tax Index	08:00	16:30

Notes:

1. Actual closing mid-market or last trade prices, where available, are used for securities with local market quotations. Further details can be accessed using the following link:

[Closing Prices Used For Index Calculation.pdf](#)

2. Timings are UK hours. Index that disseminate until 21:10 will have the closing value disseminated at 21:30.
3. Currency of calculation on a real-time basis is in:

Index Name	Currency
Russell 1000 Pure Domestic Exposure Index	USD
FTSE 350 Domestic Exposure Net Tax Index	GBP

Refinitiv real time exchange rates are used in the index calculations which are disseminated in real-time.

### End of day calculation

1. FTSE Domestic and Global Exposure Index Series is calculated in US Dollars, British Sterling, Japanese Yen and Euro on an end of day basis. The FTSE China A Domestic (Global) Exposure Index is also calculated in Renminbi (Chinese Yuan) on an end of day basis.
2. A currency hedged versions are also calculated for following indices:
  - Russell 1000 Pure Domestic Exposure 100% Hedged to GBP Index
  - Russell 1000 Pure Domestic Exposure 100% Hedged to EUR Index
  - Russell 1000 Pure Domestic Exposure 100% Hedged to GBP Net Tax Index
  - Russell 1000 Pure Domestic Exposure 100% Hedged to EUR Net Tax Index
  - FTSE 350 Domestic Exposure 100% Hedged to USD Index
  - FTSE 350 Domestic Exposure 100% Hedged to EUR Index
  - FTSE 350 Domestic Exposure 100% Hedged to USD Net Tax Index
  - FTSE 350 Domestic Exposure 100% Hedged to EUR Net Tax Index

The currency hedged indices will use WM/Refinitiv Closing Spot and Forward Rates™, collected at 16:00 UK time (further information on The WM/Refinitiv Closing Spot and Forward Rates™ services is available from The WM Company).

## Appendix B

# Status of index

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The FTSE Domestic and Global Exposure Indices maybe be calculated in real time.

Please refer to the following guide for details of real time status definitions for indices which are calculated in real time.

[Real Time Status Definitions.pdf](#)

The official opening and closing hours of the Pure Domestic/Pure Global Exposure and Domestic and Global Exposure Indices are set out in Appendix A. Variations to the official hours of the index will be published by FTSE Russell.

## Appendix C

# Further information

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A Glossary of Terms used in FTSE Russell's Ground Rule documents can be found using the following link:

[Glossary.pdf](#)

Further information on the FTSE Domestic and Global Exposure Index Series is available from FTSE Russell.

For contact details please visit the FTSE Russell website or contact FTSE Russell client services at [info@ftserussell.com](mailto:info@ftserussell.com).

Website: [www.lseg.com/en/ftse-russell/](http://www.lseg.com/en/ftse-russell/)

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