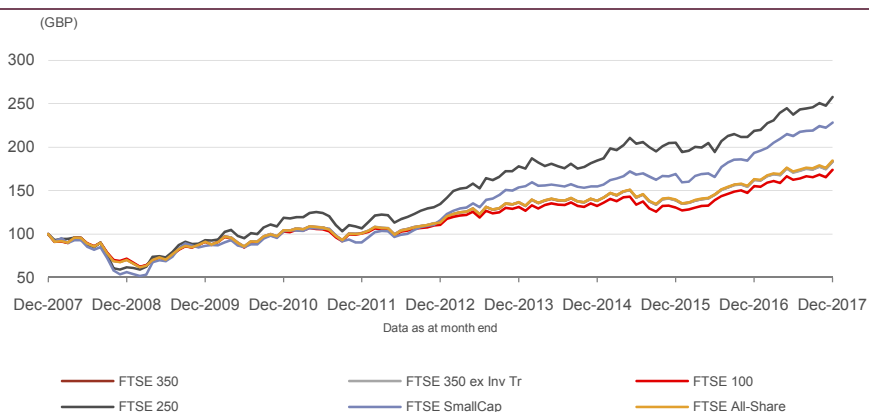


FTSE 350 Index

Data as at: 29 December 2017

The FTSE 350 Index represents large and mid cap stocks traded on the London Stock Exchange (LSE), which pass screening for size and liquidity. The FTSE 350 index is made up of the constituents of the FTSE 100 and FTSE 250 index. FTSE 350 Index constituents are traded on the LSE's SETS and SETSm trading systems.

10-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	5.0	7.2	12.9	12.9	32.8	62.0	9.9	10.1	7.8	13.9	9.8
FTSE 350 ex Inv Tr	5.0	7.2	12.8	12.8	32.6	61.5	9.9	10.1	7.8	14.0	9.8
FTSE 100	5.0	6.9	11.9	11.9	31.5	57.2	9.6	9.5	8.3	14.5	10.3
FTSE 250	4.8	8.5	17.8	17.8	39.7	91.5	11.8	13.9	7.5	13.3	10.0
FTSE SmallCap	4.2	7.2	18.2	18.2	47.4	97.5	13.8	14.6	5.3	9.1	8.1
FTSE All-Share	5.0	7.2	13.1	13.1	33.3	63.0	10.1	10.3	7.6	13.7	9.7

* 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)	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
FTSE 350	-29.5	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9
FTSE 350 ex Inv Tr	-29.4	29.6	14.3	-3.1	12.0	20.6	1.0	0.6	16.8	12.8
FTSE 100	-28.3	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9
FTSE 250	-38.2	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8
FTSE SmallCap	-43.9	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2
FTSE All-Share	-29.9	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1

FEATURES

Objective

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

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

Industry Classification Benchmark

Index constituents are categorised 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	1.6	0.7	1.0	0.4	-3.4	-18.9	-18.9	-43.2
FTSE 350 ex Inv Tr	1.6	0.7	1.0	0.4	-3.4	-19.1	-19.1	-43.2
FTSE 100	1.4	0.6	0.9	0.4	-4.0	-20.0	-20.0	-43.1
FTSE 250	2.3	0.9	1.4	0.6	-3.8	-15.7	-15.7	-47.0
FTSE SmallCap	3.4	1.5	1.8	0.5	-2.7	-12.4	-12.4	-50.7
FTSE All-Share	1.7	0.7	1.1	0.4	-3.3	-18.7	-18.7	-43.3

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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	153,728	6.44
British American Tobacco	Tobacco	114,643	4.80
Royal Dutch Shell A	Oil & Gas Producers	112,688	4.72
BP	Oil & Gas Producers	100,621	4.21
Royal Dutch Shell B	Oil & Gas Producers	93,947	3.93
Diageo	Beverages	67,276	2.82
AstraZeneca	Pharmaceuticals & Biotechnology	64,800	2.71
GlaxoSmithKline	Pharmaceuticals & Biotechnology	63,852	2.67
Vodafone Group	Mobile Telecommunications	62,556	2.62
Prudential	Life Insurance/Assurance	49,219	2.06
Totals		883,330	36.99

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	153,728	6.62
British American Tobacco	Tobacco	114,643	4.94
Royal Dutch Shell A	Oil & Gas Producers	112,688	4.85
BP	Oil & Gas Producers	100,621	4.34
Royal Dutch Shell B	Oil & Gas Producers	93,947	4.05
Diageo	Beverages	67,276	2.90
AstraZeneca	Pharmaceuticals & Biotechnology	64,800	2.79
GlaxoSmithKline	Pharmaceuticals & Biotechnology	63,852	2.75
Vodafone Group	Mobile Telecommunications	62,556	2.70
Prudential	Life Insurance/Assurance	49,219	2.12
Totals		883,330	38.06

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE 350			FTSE 350 ex Inv Tr			FTSE All-Share		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
0001	Oil & Gas	8	317,734	13.30	8	317,734	13.69	15	319,681	12.89
1000	Basic Materials	22	186,674	7.82	22	186,674	8.04	30	188,329	7.59
2000	Industrials	66	252,157	10.56	66	252,157	10.86	110	267,657	10.79
3000	Consumer Goods	31	382,634	16.02	31	382,634	16.49	43	387,096	15.61
4000	Health Care	15	196,595	8.23	15	196,595	8.47	22	198,348	8.00
5000	Consumer Services	66	266,646	11.17	66	266,646	11.49	95	274,807	11.08
6000	Telecommunications	5	89,012	3.73	5	89,012	3.83	6	89,472	3.61
7000	Utilities	7	65,869	2.76	7	65,869	2.84	7	65,869	2.66
8000	Financials	122	604,223	25.30	74	537,111	23.14	297	659,752	26.60
9000	Technology	9	26,656	1.12	9	26,656	1.15	16	29,369	1.18
Totals		351	2,388,199	100.00	303	2,321,088	100.00	641	2,480,380	100.00

INFORMATION

Index Universe

FTSE All-Share Index

Base Date

30 December 1983

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

GBP, EUR

Review Dates

Quarterly in March, June, September, December

History

Available from October 1992

Index Characteristics

Attributes	FTSE 350	FTSE 350 ex Inv Tr
Number of constituents	351	303
Net MCap (GBPm)	2,388,199	2,321,088
Dividend Yield %	3.61	3.66
Constituent Sizes (Net MCap GBPm)		
Average	6,804	7,660
Largest	153,728	153,728
Smallest	275	275
Median	1,920	2,313
Weight of Largest Constituent (%)	6.44	6.62
Top 10 Holdings (% Index MCap)	36.99	38.06

© 2017 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE TMX Global Debt Capital Markets Inc. and FTSE TMX Global Debt Capital Markets Limited (together, "FTSE TMX") and (4) MTSNext Limited ("MTSNext"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE TMX and MTS Next Limited. "FTSE®", "Russell®", "FTSE Russell®", "MTSNext®", "FTSE TMX®", "FTSE4Good®" and "ICB®" and all other trademarks and service marks used herein (whether registered or unregistered) are trade marks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, or FTSE TMX.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this publication is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE 350 or the fitness or suitability of the FTSE 350 for any particular purpose to which they might be put.

No member of the LSE Group 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 the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that 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.

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 the LSE Group. Use and distribution of the LSE Group index data and the use of their data to create financial products require a licence from FTSE, Russell, FTSE TMX, MTSNext and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 3581 2764

Sydney +61 (0) 2 8823 3521