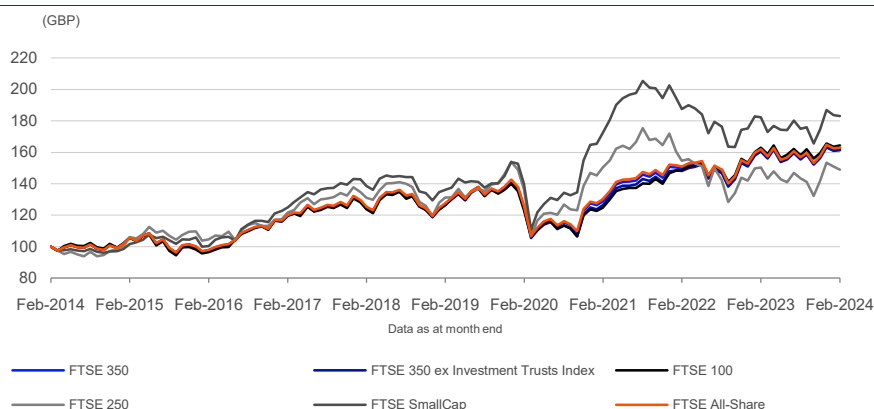


FTSE 350 Index

Data as at: 28 March 2024

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 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	3.3	3.9	-1.1	0.6	25.8	27.4	8.0	5.0	10.4	11.6	14.5
FTSE 350 ex Investment Trusts Index	3.1	3.7	-1.1	0.4	27.6	27.5	8.5	5.0	10.5	11.7	14.7
FTSE 100	3.0	3.9	-0.8	0.8	31.7	29.9	9.6	5.4	10.3	11.4	13.9
FTSE 250	5.1	3.9	-2.8	-0.9	-0.9	13.5	-0.3	2.6	14.1	15.3	19.7
FTSE SmallCap	5.0	4.7	-2.1	0.5	6.3	34.6	2.1	6.1	8.8	11.2	18.0
FTSE All-Share	3.3	3.9	-1.1	0.6	25.2	27.7	7.8	5.0	10.3	11.5	14.5

* 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	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2	0.8	8.0
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
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0
FTSE SmallCap	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0	-13.6	6.7
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

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 Methodologies are freely available on the FTSE Russell 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 (ICB)

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	1.0	0.7	0.3	0.4	-7.3	-11.0	-35.2	-35.2
FTSE 350 ex Investment Trusts Index	1.0	0.7	0.3	0.4	-7.5	-10.7	-35.3	-35.3
FTSE 100	1.0	0.9	0.3	0.4	-7.5	-9.3	-34.2	-34.2
FTSE 250	0.8	0.0	0.1	0.3	-12.3	-29.5	-41.7	-41.7
FTSE SmallCap	1.2	0.1	0.3	0.5	-9.0	-23.2	-39.8	-39.8
FTSE All-Share	1.0	0.7	0.3	0.4	-7.2	-11.1	-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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	170,497	7.39
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	6.83
HSBC Hldgs	Banks	118,241	5.12
Unilever	Personal Care Drug and Grocery Stores	98,592	4.27
BP	Oil Gas and Coal	82,636	3.58
GSK	Pharmaceuticals and Biotechnology	68,695	2.98
RELX	Media	64,876	2.81
Diageo	Beverages	64,626	2.80
Rio Tinto	Industrial Metals and Mining	54,610	2.37
Glencore	Industrial Metals and Mining	52,776	2.29
Totals		933,240	40.43

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Shell	Oil Gas and Coal	170,497	7.80
AstraZeneca	Pharmaceuticals and Biotechnology	157,690	7.21
HSBC Hldgs	Banks	118,241	5.41
Unilever	Personal Care Drug and Grocery Stores	98,592	4.51
BP	Oil Gas and Coal	82,636	3.78
GSK	Pharmaceuticals and Biotechnology	68,695	3.14
RELX	Media	64,876	2.97
Diageo	Beverages	64,626	2.96
Rio Tinto	Industrial Metals and Mining	54,610	2.50
Glencore	Industrial Metals and Mining	52,776	2.41
Totals		933,240	42.68

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

ICB Industry Breakdown

		FTSE 350			FTSE 350 ex Investment Trusts Index			FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	12	31,054	1.35	12	31,054	1.42	17	32,302	1.37
15	Telecommunications	6	26,427	1.14	6	26,427	1.21	6	26,427	1.12
20	Health Care	10	269,197	11.66	10	269,197	12.31	11	269,370	11.43
30	Financials	132	528,358	22.89	46	406,265	18.58	254	557,279	23.64
35	Real Estate	26	56,813	2.46	26	56,813	2.60	50	61,598	2.61
40	Consumer Discretionary	54	289,920	12.56	54	289,920	13.26	76	294,752	12.50
45	Consumer Staples	21	318,737	13.81	21	318,737	14.58	24	319,606	13.56
50	Industrials	59	290,104	12.57	59	290,104	13.27	84	295,490	12.53
55	Basic Materials	15	157,837	6.84	15	157,837	7.22	21	159,027	6.75
60	Energy	8	258,346	11.19	8	258,346	11.82	15	259,546	11.01
65	Utilities	7	81,743	3.54	7	81,743	3.74	8	82,198	3.49
Totals		350	2,308,535	100.00	264	2,186,442	100.00	566	2,357,595	100.00

Index Characteristics

Attributes	FTSE 350	FTSE 350 ex Investment Trusts Index
Number of constituents	350	264
Net MCap (GBPm)	2,308,535	2,186,442
Dividend Yield %	3.74	3.80
Constituent Sizes (Net MCap GBPm)		
Average	6,596	8,282
Largest	170,497	170,497
Smallest	89	89
Median	1,537	1,861
Weight of Largest Constituent (%)	7.39	7.80
Top 10 Holdings (% Index MCap)	40.43	42.68

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG 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 LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the 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.

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

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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 6441 1430
Sydney +61 (0) 2 7228 5659