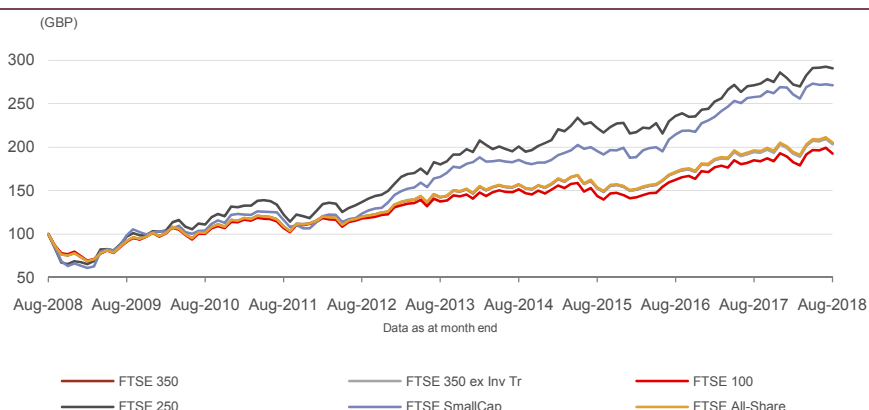


# FTSE 350 Index

Data as at: 31 August 2018

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	-1.7	5.6	0.1	4.7	33.5	43.5	10.1	7.5	10.2	12.5	9.4
FTSE 350 ex Inv Tr	-1.9	5.5	-0.1	4.5	33.1	42.7	10.0	7.4	10.3	12.6	9.5
FTSE 100	-2.0	5.4	-0.2	4.1	34.1	40.2	10.3	7.0	10.7	13.0	10.0
FTSE 250	-0.1	6.9	1.7	7.3	31.1	61.6	9.5	10.1	9.4	12.6	9.3
FTSE SmallCap	-0.7	4.2	0.9	5.3	38.7	63.6	11.5	10.3	7.1	9.2	7.6
FTSE All-Share	-1.7	5.6	0.2	4.7	33.7	44.1	10.2	7.6	10.0	12.3	9.3

\* 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	0.4	0.9	0.8	0.5	-10.1	-13.5	-18.9	-36.5
FTSE 350 ex Inv Tr	0.4	0.9	0.8	0.5	-10.1	-13.5	-19.1	-36.5
FTSE 100	0.4	0.9	0.7	0.5	-10.5	-13.5	-20.0	-36.4
FTSE 250	0.7	0.8	1.1	0.7	-8.1	-13.6	-15.7	-42.0
FTSE SmallCap	0.7	1.3	1.4	0.7	-7.6	-10.3	-12.4	-42.4
FTSE All-Share	0.5	0.9	0.8	0.5	-9.9	-13.3	-18.7	-36.7

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	134,313	5.81
Royal Dutch Shell A	Oil & Gas Producers	114,984	4.97
BP	Oil & Gas Producers	106,811	4.62
Royal Dutch Shell B	Oil & Gas Producers	95,146	4.11
British American Tobacco	Tobacco	84,868	3.67
GlaxoSmithKline	Pharmaceuticals & Biotechnology	75,979	3.28
AstraZeneca	Pharmaceuticals & Biotechnology	73,385	3.17
Diageo	Beverages	65,021	2.81
Unilever	Personal Goods	50,321	2.18
Prudential	Life Insurance/Assurance	44,920	1.94
<b>Totals</b>		<b>845,746</b>	<b>36.56</b>

## Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	134,313	6.00
Royal Dutch Shell A	Oil & Gas Producers	114,984	5.14
BP	Oil & Gas Producers	106,811	4.77
Royal Dutch Shell B	Oil & Gas Producers	95,146	4.25
British American Tobacco	Tobacco	84,868	3.79
GlaxoSmithKline	Pharmaceuticals & Biotechnology	75,979	3.39
AstraZeneca	Pharmaceuticals & Biotechnology	73,385	3.28
Diageo	Beverages	65,021	2.91
Unilever	Personal Goods	50,321	2.25
Prudential	Life Insurance/Assurance	44,920	2.01
<b>Totals</b>		<b>845,746</b>	<b>37.79</b>

## 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	10	330,435	14.28	10	330,435	14.76	16	331,830	13.82
1000	Basic Materials	21	172,765	7.47	21	172,765	7.72	29	174,301	7.26
2000	Industrials	65	262,926	11.36	65	262,926	11.75	105	277,114	11.54
3000	Consumer Goods	32	336,525	14.55	32	336,525	15.04	42	339,362	14.13
4000	Health Care	14	223,884	9.68	14	223,884	10.00	22	226,287	9.42
5000	Consumer Services	59	276,852	11.97	59	276,852	12.37	90	286,315	11.92
6000	Telecommunications	5	65,930	2.85	5	65,930	2.95	6	66,426	2.77
7000	Utilities	8	62,832	2.72	8	62,832	2.81	8	62,832	2.62
8000	Financials	129	563,041	24.34	75	487,511	21.78	305	616,695	25.68
9000	Technology	8	18,355	0.79	8	18,355	0.82	14	20,592	0.86
<b>Totals</b>		<b>351</b>	<b>2,313,546</b>	<b>100.00</b>	<b>297</b>	<b>2,238,016</b>	<b>100.00</b>	<b>637</b>	<b>2,401,754</b>	<b>100.00</b>

## 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	297
Net MCap (GBPm)	2,313,546	2,238,016
Dividend Yield %	3.80	3.86
Constituent Sizes (Net MCap GBPm)		
Average	6,591	7,535
Largest	134,313	134,313
Smallest	158	158
Median	1,793	2,209
Weight of Largest Constituent (%)	5.81	6
Top 10 Holdings (% Index MCap)	36.56	37.79

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Data definitions available from  
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