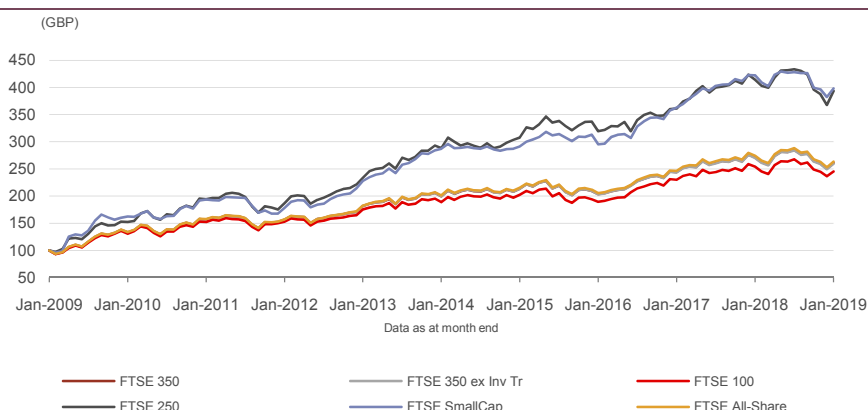


FTSE 350 Index

Data as at: 31 January 2019

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	-1.4	-8.5	4.2	-3.8	28.3	30.9	8.7	5.5	12.6	11.4	9.8
FTSE 350 ex Inv Tr	-1.5	-8.6	4.2	-3.9	27.8	30.2	8.5	5.4	12.7	11.5	9.9
FTSE 100	-1.6	-8.4	3.6	-3.5	29.3	29.8	8.9	5.4	13.1	11.7	10.3
FTSE 250	-0.5	-9.2	7.1	-5.0	23.3	36.6	7.2	6.4	12.5	12.5	10.5
FTSE SmallCap	-0.4	-7.1	4.0	-5.8	34.7	38.6	10.4	6.7	9.1	8.6	8.4
FTSE All-Share	-1.4	-8.4	4.2	-3.8	28.5	31.2	8.7	5.6	12.4	11.2	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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE 350	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5
FTSE 350 ex Inv Tr	29.6	14.3	-3.1	12.0	20.6	1.0	0.6	16.8	12.8	-9.7
FTSE 100	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7
FTSE 250	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3
FTSE SmallCap	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5
FTSE All-Share	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5

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	-0.3	0.9	0.6	0.8	-15.0	-15.0	-18.9	-18.9
FTSE 350 ex Inv Tr	-0.3	0.9	0.5	0.8	-15.3	-15.3	-19.1	-19.1
FTSE 100	-0.3	0.9	0.5	0.8	-14.5	-14.5	-20.0	-20.0
FTSE 250	-0.4	0.7	0.6	1.1	-18.7	-18.7	-18.7	-21.9
FTSE SmallCap	-0.6	1.3	0.8	1.1	-14.1	-14.1	-14.1	-19.2
FTSE All-Share	-0.3	0.9	0.6	0.8	-15.0	-15.0	-18.7	-18.7

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	128,289	6.11
Royal Dutch Shell A	Oil & Gas Producers	107,135	5.10
BP	Oil & Gas Producers	101,503	4.84
Royal Dutch Shell B	Oil & Gas Producers	88,704	4.23
GlaxoSmithKline	Pharmaceuticals & Biotechnology	71,928	3.43
AstraZeneca	Pharmaceuticals & Biotechnology	70,055	3.34
Diageo	Beverages	70,016	3.34
British American Tobacco	Tobacco	61,276	2.92
Rio Tinto	Mining	47,245	2.25
Unilever	Personal Goods	43,505	2.07
Totals		789,654	37.62

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	128,289	6.34
Royal Dutch Shell A	Oil & Gas Producers	107,135	5.29
BP	Oil & Gas Producers	101,503	5.01
Royal Dutch Shell B	Oil & Gas Producers	88,704	4.38
GlaxoSmithKline	Pharmaceuticals & Biotechnology	71,928	3.55
AstraZeneca	Pharmaceuticals & Biotechnology	70,055	3.46
Diageo	Beverages	70,016	3.46
British American Tobacco	Tobacco	61,276	3.03
Rio Tinto	Mining	47,245	2.33
Unilever	Personal Goods	43,505	2.15
Totals		789,654	38.99

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	308,035	14.68	10	308,035	15.21	16	309,167	14.18
1000	Basic Materials	20	174,134	8.30	20	174,134	8.60	27	175,541	8.05
2000	Industrials	61	228,038	10.86	61	228,038	11.26	103	241,629	11.08
3000	Consumer Goods	33	302,597	14.42	33	302,597	14.94	43	305,232	14.00
4000	Health Care	12	171,472	8.17	12	171,472	8.47	20	173,751	7.97
5000	Consumer Services	59	248,835	11.86	59	248,835	12.29	91	257,600	11.81
6000	Telecommunications	5	59,579	2.84	5	59,579	2.94	6	59,931	2.75
7000	Utilities	8	63,139	3.01	8	63,139	3.12	8	63,139	2.90
8000	Financials	133	522,878	24.91	75	449,027	22.17	306	572,525	26.26
9000	Technology	10	20,167	0.96	10	20,167	1.00	17	21,854	1.00
Totals		351	2,098,874	100.00	293	2,025,023	100.00	637	2,180,369	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	293
Net MCap (GBPm)	2,098,874	2,025,023
Dividend Yield %	4.31	4.39
Constituent Sizes (Net MCap GBPm)		
Average	5,980	6,911
Largest	128,289	128,289
Smallest	214	214
Median	1,595	2,019
Weight of Largest Constituent (%)	6.11	6.34
Top 10 Holdings (% Index MCap)	37.62	38.99

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