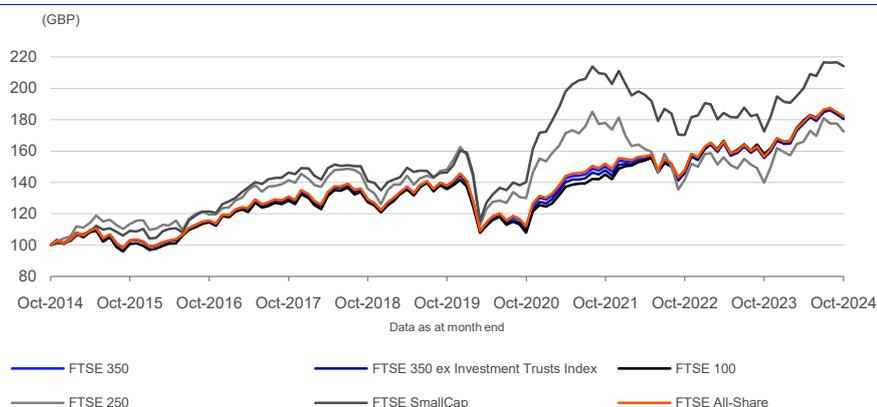


FTSE 350 Index

Data as at: 31 October 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	-2.5	1.7	8.0	16.1	20.3	31.4	6.4	5.6	9.6	11.7	14.3
FTSE 350 ex Investment Trusts Index	-2.4	1.7	8.2	16.0	22.2	31.7	6.9	5.7	9.7	11.8	14.4
FTSE 100	-2.1	1.4	8.3	15.0	25.4	34.1	7.8	6.0	9.6	11.6	13.6
FTSE 250	-4.8	3.9	6.5	23.4	-3.1	16.4	-1.1	3.1	13.2	15.3	19.7
FTSE SmallCap	-1.2	7.0	9.9	24.1	2.4	46.5	0.8	7.9	8.4	11.2	17.9
FTSE All-Share	-2.5	1.8	8.1	16.3	19.7	31.9	6.2	5.7	9.6	11.7	14.3

* 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)	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	1.7	0.6	0.4	0.5	-4.5	-11.0	-35.2	-35.2
FTSE 350 ex Investment Trusts Index	1.6	0.6	0.4	0.5	-4.4	-10.7	-35.3	-35.3
FTSE 100	1.6	0.7	0.4	0.5	-4.7	-9.3	-34.2	-34.2
FTSE 250	1.8	0.0	0.2	0.4	-6.3	-28.9	-41.7	-41.7
FTSE SmallCap	2.8	0.1	0.4	0.6	-4.7	-22.5	-39.8	-39.8
FTSE All-Share	1.7	0.5	0.4	0.5	-4.5	-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 %
AstraZeneca	Pharmaceuticals and Biotechnology	165,376	7.15
Shell	Oil Gas and Coal	162,248	7.01
HSBC Hldgs	Banks	131,773	5.70
Unilever	Personal Care Drug and Grocery Stores	116,525	5.04
RELX	Media	66,522	2.88
BP	Oil Gas and Coal	62,087	2.68
GSK	Pharmaceuticals and Biotechnology	55,663	2.41
British American Tobacco	Tobacco	53,816	2.33
Rio Tinto	Industrial Metals and Mining	53,599	2.32
Diageo	Beverages	53,306	2.30
Totals		920,915	39.82

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
AstraZeneca	Pharmaceuticals and Biotechnology	165,376	7.54
Shell	Oil Gas and Coal	162,248	7.40
HSBC Hldgs	Banks	131,773	6.01
Unilever	Personal Care Drug and Grocery Stores	116,525	5.31
RELX	Media	66,522	3.03
BP	Oil Gas and Coal	62,087	2.83
GSK	Pharmaceuticals and Biotechnology	55,663	2.54
British American Tobacco	Tobacco	53,816	2.45
Rio Tinto	Industrial Metals and Mining	53,599	2.44
Diageo	Beverages	53,306	2.43
Totals		920,915	41.99

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

ICB Code	ICB Industry	FTSE 350			FTSE 350 ex Investment Trusts Index			FTSE All-Share		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	13	27,246	1.18	13	27,246	1.24	15	27,582	1.17
15	Telecommunications	6	28,549	1.23	6	28,549	1.30	6	28,549	1.21
20	Health Care	9	266,361	11.52	9	266,361	12.14	10	266,684	11.31
30	Financials	136	567,622	24.54	49	447,969	20.43	251	593,769	25.18
35	Real Estate	27	57,668	2.49	27	57,668	2.63	49	62,177	2.64
40	Consumer Discretionary	52	263,972	11.41	52	263,972	12.04	74	268,603	11.39
45	Consumer Staples	22	343,633	14.86	22	343,633	15.67	25	344,039	14.59
50	Industrials	55	279,896	12.10	55	279,896	12.76	82	286,183	12.14
55	Basic Materials	14	157,810	6.82	14	157,810	7.20	21	159,139	6.75
60	Energy	8	229,038	9.90	8	229,038	10.44	15	230,310	9.77
65	Utilities	8	91,095	3.94	8	91,095	4.15	8	91,095	3.86
Totals		350	2,312,888	100.00	263	2,193,235	100.00	556	2,358,129	100.00

Index Characteristics

Attributes	FTSE 350	FTSE 350 ex Investment Trusts Index
Number of constituents	350	263
Net MCap (GBPm)	2,312,888	2,193,235
Dividend Yield %	3.66	3.71
Constituent Sizes (Net MCap GBPm)		
Average	6,608	8,339
Largest	165,376	165,376
Smallest	106	106
Median	1,423	1,734
Weight of Largest Constituent (%)	7.15	7.54
Top 10 Holdings (% Index MCap)	39.82	41.99

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