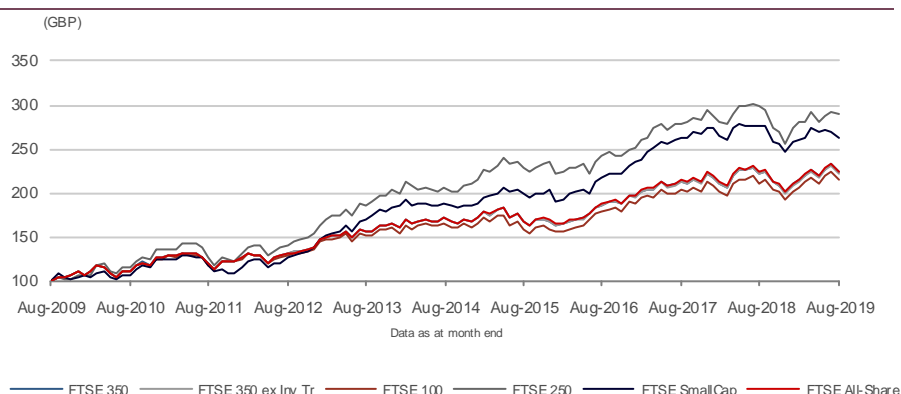


# FTSE 350 Index

Data as at: 30 August 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	2.1	4.4	11.3	0.6	20.2	30.9	6.3	5.5	12.0	9.8	10.0
FTSE 350 ex Inv Tr	2.1	4.3	11.2	0.6	19.7	30.1	6.2	5.4	12.0	9.9	10.0
FTSE 100	2.0	4.7	11.0	1.4	20.4	29.2	6.4	5.3	12.4	10.1	10.4
FTSE 250	3.1	3.0	13.2	-3.4	19.0	40.0	6.0	7.0	12.3	10.3	10.3
FTSE SmallCap	-2.4	1.0	6.2	-4.8	20.4	39.6	6.4	6.9	8.1	7.6	8.5
FTSE All-Share	2.0	4.3	11.1	0.4	20.2	31.2	6.3	5.6	11.8	9.7	9.8

\* 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	0.0	0.6	0.6	0.7	-12.6	-15.0	-18.9	-18.9
FTSE 350 ex Inv Tr	0.0	0.6	0.5	0.7	-12.7	-15.3	-19.1	-19.1
FTSE 100	0.0	0.6	0.5	0.7	-12.0	-14.5	-20.0	-20.0
FTSE 250	-0.3	0.5	0.7	0.9	-16.7	-18.7	-18.7	-21.9
FTSE SmallCap	-0.6	0.8	0.8	1.0	-12.2	-14.1	-14.1	-19.2
FTSE All-Share	0.0	0.6	0.6	0.8	-12.6	-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	119,653	5.53
BP	Oil & Gas Producers	99,560	4.60
Royal Dutch Shell A	Oil & Gas Producers	99,506	4.60
AstraZeneca	Pharmaceuticals & Biotechnology	95,975	4.44
Royal Dutch Shell B	Oil & Gas Producers	84,828	3.92
GlaxoSmithKline	Pharmaceuticals & Biotechnology	83,820	3.88
Diageo	Beverages	81,768	3.78
British American Tobacco	Tobacco	65,681	3.04
Unilever	Personal Goods	56,553	2.61
Rio Tinto	Mining	45,590	2.11
<b>Totals</b>		<b>832,934</b>	<b>38.51</b>

## Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
HSBC Hldgs	Banks	119,653	5.75
BP	Oil & Gas Producers	99,560	4.78
Royal Dutch Shell A	Oil & Gas Producers	99,506	4.78
AstraZeneca	Pharmaceuticals & Biotechnology	95,975	4.61
Royal Dutch Shell B	Oil & Gas Producers	84,828	4.08
GlaxoSmithKline	Pharmaceuticals & Biotechnology	83,820	4.03
Diageo	Beverages	81,768	3.93
British American Tobacco	Tobacco	65,681	3.16
Unilever	Personal Goods	56,553	2.72
Rio Tinto	Mining	45,590	2.19
<b>Totals</b>		<b>832,934</b>	<b>40.01</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	293,288	13.56	10	293,288	14.09	14	293,895	13.11
1000	Basic Materials	20	164,231	7.59	20	164,231	7.89	26	165,336	7.38
2000	Industrials	62	252,390	11.67	62	252,390	12.13	105	264,526	11.80
3000	Consumer Goods	31	330,036	15.26	31	330,036	15.86	42	332,845	14.85
4000	Health Care	11	212,917	9.84	11	212,917	10.23	18	215,123	9.60
5000	Consumer Services	61	262,205	12.12	61	262,205	12.60	89	268,914	12.00
6000	Telecommunications	5	59,588	2.75	5	59,588	2.86	5	59,588	2.66
7000	Utilities	8	60,139	2.78	8	60,139	2.89	8	60,139	2.68
8000	Financials	132	507,237	23.45	73	425,890	20.46	307	558,202	24.91
9000	Technology	11	20,874	0.97	11	20,874	1.00	17	22,400	1.00
<b>Totals</b>		<b>351</b>	<b>2,162,903</b>	<b>100.00</b>	<b>292</b>	<b>2,081,556</b>	<b>100.00</b>	<b>631</b>	<b>2,240,969</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	292
Net MCap (GBPm)	2,162,903	2,081,556
Dividend Yield %	4.33	4.41
Constituent Sizes (Net MCap GBPm)		
Average	6,162	7,129
Largest	119,653	119,653
Smallest	110	110
Median	1,708	1,955
Weight of Largest Constituent (%)	5.53	5.75
Top 10 Holdings (% Index MCap)	38.51	40.01

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Data definitions available from  
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