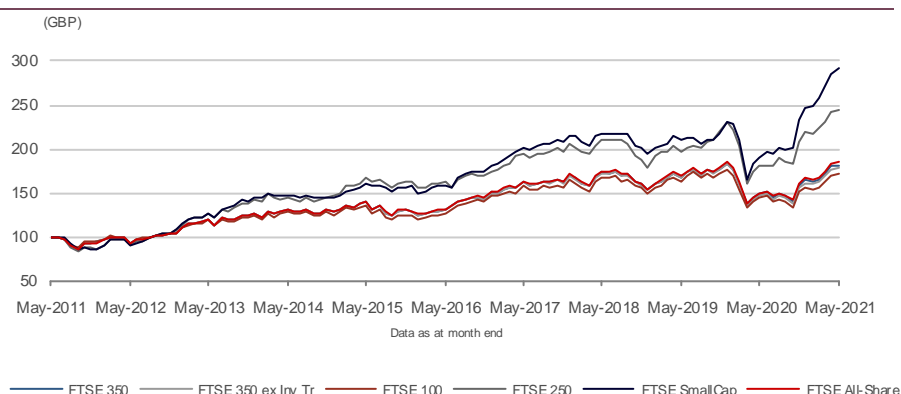


FTSE 350 Index

Data as at: 31 May 2021

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	9.5	14.9	10.7	22.2	5.1	39.2	1.7	6.8	17.0	20.3	14.0
FTSE 350 ex Inv Tr	9.7	15.2	11.1	21.7	3.6	37.2	1.2	6.5	17.3	20.3	14.1
FTSE 100	9.6	14.1	10.5	19.5	2.7	37.0	0.9	6.5	17.6	19.7	13.8
FTSE 250	9.2	18.4	11.6	35.8	17.1	49.9	5.4	8.4	16.2	25.5	17.1
FTSE SmallCap	12.8	25.5	18.0	53.1	33.8	82.9	10.2	12.8	12.4	22.5	16.4
FTSE All-Share	9.6	15.2	10.9	23.1	5.9	40.5	1.9	7.0	16.7	20.2	14.0

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE 350	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3
FTSE 350 ex Inv Tr	-3.1	12.0	20.6	1.0	0.6	16.8	12.8	-9.7	19.1	-11.6
FTSE 100	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5
FTSE 250	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6
FTSE SmallCap	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1
FTSE All-Share	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8

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	1.3	0.1	0.5	0.5	-11.5	-35.2	-35.2	-35.2
FTSE 350 ex Inv Tr	1.2	0.0	0.5	0.5	-12.4	-35.3	-35.3	-35.3
FTSE 100	1.1	0.0	0.5	0.4	-12.9	-34.2	-34.2	-34.2
FTSE 250	2.1	0.2	0.5	0.6	-7.1	-41.7	-41.7	-41.7
FTSE SmallCap	4.1	0.4	0.8	0.8	-4.5	-39.8	-39.8	-39.8
FTSE All-Share	1.3	0.1	0.5	0.5	-11.2	-35.3	-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 %
Unilever	Personal Care Drug and Grocery Stores	107,377	4.69
AstraZeneca	Pharmaceuticals and Biotechnology	105,561	4.61
HSBC Hldgs	Banks	92,704	4.05
Diageo	Beverages	78,028	3.41
GlaxoSmithKline	Pharmaceuticals and Biotechnology	66,215	2.89
Rio Tinto	Industrial Metals and Mining	65,788	2.88
British American Tobacco	Tobacco	61,884	2.70
BP	Oil Gas and Coal	60,677	2.65
Royal Dutch Shell A	Oil Gas and Coal	55,180	2.41
Royal Dutch Shell B	Oil Gas and Coal	47,568	2.08
Totals		740,981	32.39

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Unilever	Personal Care Drug and Grocery Stores	107,377	4.95
AstraZeneca	Pharmaceuticals and Biotechnology	105,561	4.87
HSBC Hldgs	Banks	92,704	4.28
Diageo	Beverages	78,028	3.60
GlaxoSmithKline	Pharmaceuticals and Biotechnology	66,215	3.05
Rio Tinto	Industrial Metals and Mining	65,788	3.04
British American Tobacco	Tobacco	61,884	2.85
BP	Oil Gas and Coal	60,677	2.80
Royal Dutch Shell A	Oil Gas and Coal	55,180	2.55
Royal Dutch Shell B	Oil Gas and Coal	47,568	2.19
Totals		740,981	34.18

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 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 %
10	Technology	14	40,988	1.79	14	40,988	1.89	20	43,132	1.82
15	Telecommunications	6	53,630	2.34	6	53,630	2.47	7	53,924	2.28
20	Health Care	13	208,048	9.09	13	208,048	9.60	15	208,882	8.83
30	Financials	117	509,159	22.25	48	388,896	17.94	250	551,000	23.28
35	Real Estate	26	64,142	2.80	26	64,142	2.96	56	72,548	3.07
40	Consumer Discretionary	60	288,204	12.60	60	288,204	13.30	89	297,997	12.59
45	Consumer Staples	20	364,209	15.92	20	364,209	16.80	27	366,089	15.47
50	Industrials	58	291,625	12.75	58	291,625	13.45	89	302,206	12.77
55	Basic Materials	20	227,568	9.95	20	227,568	10.50	24	228,973	9.67
60	Energy	8	168,100	7.35	8	168,100	7.76	14	169,478	7.16
65	Utilities	9	72,172	3.15	9	72,172	3.33	10	72,503	3.06
Totals		351	2,287,845	100.00	282	2,167,583	100.00	601	2,366,732	100.00

Index Characteristics

Attributes	FTSE 350	FTSE 350 ex Inv Tr
Number of constituents	351	282
Net MCap (GBPm)	2,287,845	2,167,583
Dividend Yield %	2.79	2.84
Constituent Sizes (Net MCap GBPm)		
Average	6,518	7,686
Largest	107,377	107,377
Smallest	332	332
Median	1,890	2,310
Weight of Largest Constituent (%)	4.69	4.95
Top 10 Holdings (% Index MCap)	32.39	34.18

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