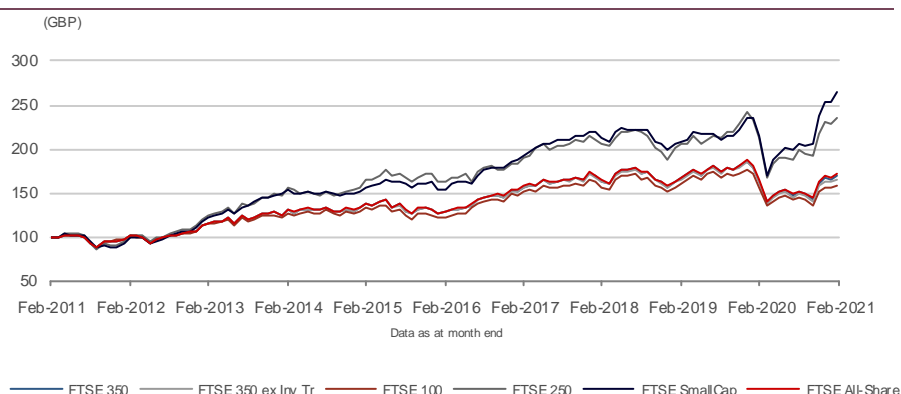


FTSE 350 Index

Data as at: 26 February 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 SETSmm 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	4.9	11.5	1.0	2.9	3.1	31.9	1.0	5.7	28.6	20.3	13.8
FTSE 350 ex Inv Tr	4.9	11.4	1.2	1.8	1.6	29.6	0.5	5.3	28.9	20.4	14.0
FTSE 100	4.1	10.0	0.8	1.3	0.8	29.4	0.3	5.3	29.1	19.8	13.6
FTSE 250	8.5	18.5	2.2	10.2	14.7	43.6	4.7	7.5	29.9	25.4	17.0
FTSE SmallCap	11.3	28.2	4.6	23.3	24.4	71.8	7.6	11.4	26.1	22.4	16.2
FTSE All-Share	5.1	12.0	1.2	3.5	3.8	33.0	1.2	5.9	28.4	20.2	13.8

* 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)	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	-0.1	0.1	0.4	0.4	-29.9	-35.2	-35.2	-35.2
FTSE 350 ex Inv Tr	-0.2	0.1	0.4	0.4	-30.0	-35.3	-35.3	-35.3
FTSE 100	-0.2	0.1	0.4	0.4	-28.6	-34.2	-34.2	-34.2
FTSE 250	0.1	0.2	0.4	0.6	-37.6	-41.7	-41.7	-41.7
FTSE SmallCap	0.6	0.3	0.7	0.8	-36.1	-39.8	-39.8	-39.8
FTSE All-Share	-0.1	0.1	0.4	0.4	-30.1	-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 Goods	94,839	4.49
AstraZeneca	Pharmaceuticals & Biotechnology	91,116	4.32
HSBC Hldgs	Banks	86,779	4.11
Rio Tinto	Mining	67,122	3.18
Diageo	Beverages	64,470	3.05
Royal Dutch Shell A	Oil & Gas Producers	59,248	2.81
GlaxoSmithKline	Pharmaceuticals & Biotechnology	58,658	2.78
BP	Oil & Gas Producers	57,823	2.74
British American Tobacco	Tobacco	56,695	2.69
Royal Dutch Shell B	Oil & Gas Producers	51,422	2.44
Totals		688,172	32.60

Top 10 Constituents - FTSE 350 ex Inv Tr

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Unilever	Personal Goods	94,839	4.75
AstraZeneca	Pharmaceuticals & Biotechnology	91,116	4.56
HSBC Hldgs	Banks	86,779	4.34
Rio Tinto	Mining	67,122	3.36
Diageo	Beverages	64,470	3.23
Royal Dutch Shell A	Oil & Gas Producers	59,248	2.97
GlaxoSmithKline	Pharmaceuticals & Biotechnology	58,658	2.94
BP	Oil & Gas Producers	57,823	2.89
British American Tobacco	Tobacco	56,695	2.84
Royal Dutch Shell B	Oil & Gas Producers	51,422	2.57
Totals		688,172	34.44

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	8	173,492	8.22	8	173,492	8.68	13	175,075	8.01
1000	Basic Materials	20	221,703	10.50	20	221,703	11.10	23	222,697	10.19
2000	Industrials	59	265,473	12.58	59	265,473	13.29	97	277,366	12.69
3000	Consumer Goods	29	338,075	16.02	29	338,075	16.92	41	340,887	15.59
4000	Health Care	13	181,417	8.60	13	181,417	9.08	15	181,948	8.32
5000	Consumer Services	53	265,182	12.56	53	265,182	13.27	79	273,543	12.51
6000	Telecommunications	6	46,522	2.20	6	46,522	2.33	6	46,522	2.13
7000	Utilities	8	61,714	2.92	8	61,714	3.09	8	61,714	2.82
8000	Financials	146	536,336	25.41	77	423,592	21.20	308	582,833	26.66
9000	Technology	9	20,782	0.98	9	20,782	1.04	16	23,339	1.07
Totals		351	2,110,695	100.00	282	1,997,951	100.00	606	2,185,925	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	282
Net MCap (GBPm)	2,110,695	1,997,951
Dividend Yield %	3.11	3.17
Constituent Sizes (Net MCap GBPm)		
Average	6,013	7,085
Largest	94,839	94,839
Smallest	302	302
Median	1,829	2,151
Weight of Largest Constituent (%)	4.49	4.75
Top 10 Holdings (% Index MCap)	32.60	34.44

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