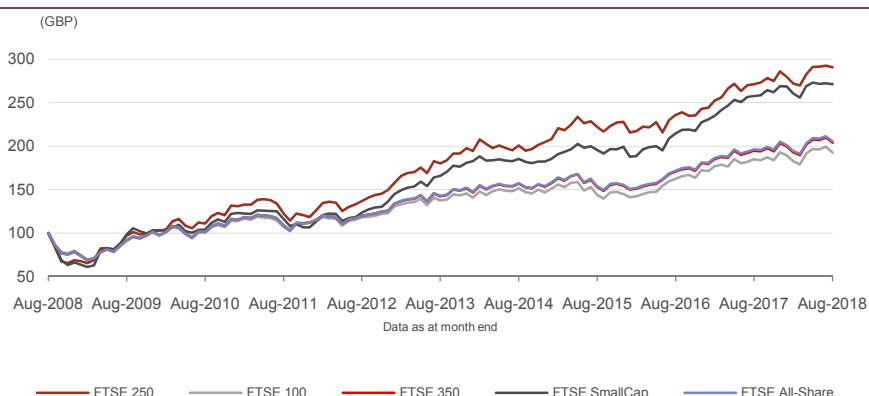


# FTSE 250 Index

Data as at: 31 August 2018

The FTSE 250 Index represents mid cap stocks traded on the London Stock Exchange (LSE), which pass screening for size and liquidity. FTSE 250 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 250	-0.1	6.9	1.7	7.3	31.1	61.6	9.5	10.1	9.4	12.6	9.3
FTSE 100	-2.0	5.4	-0.2	4.1	34.1	40.2	10.3	7.0	10.7	13.0	10.0
FTSE 350	-1.7	5.6	0.1	4.7	33.5	43.5	10.1	7.5	10.2	12.5	9.4
FTSE SmallCap	-0.7	4.2	0.9	5.3	38.7	63.6	11.5	10.3	7.1	9.2	7.6
FTSE All-Share	-1.7	5.6	0.2	4.7	33.7	44.1	10.2	7.6	10.0	12.3	9.3

\* 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)	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
FTSE 250	-38.2	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8
FTSE 100	-28.3	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9
FTSE 350	-29.5	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9
FTSE SmallCap	-43.9	54.3	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2
FTSE All-Share	-29.9	30.1	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1

## 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 250	0.7	0.8	1.1	0.7	-8.1	-13.6	-15.7	-42.0
FTSE 100	0.4	0.9	0.7	0.5	-10.5	-13.5	-20.0	-36.4
FTSE 350	0.4	0.9	0.8	0.5	-10.1	-13.5	-18.9	-36.5
FTSE SmallCap	0.7	1.3	1.4	0.7	-7.6	-10.3	-12.4	-42.4
FTSE All-Share	0.5	0.9	0.8	0.5	-9.9	-13.3	-18.7	-36.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

## Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Spirax-Sarco Engineering	Industrial Engineering	5,228	1.34
Wood Group (John)	Oil Equipment Services & Distribution	4,733	1.21
Hiscox	Nonlife Insurance	4,676	1.20
Weir Group	Industrial Engineering	4,507	1.15
Meggitt	Aerospace & Defense	4,165	1.07
Auto Trader Group	Media	4,159	1.07
Phoenix Group Holdings	Life Insurance/Assurance	4,095	1.05
Foreign & Col Invest Trust	Equity Investment Instruments	3,956	1.01
G4S	Support Services	3,857	0.99
Hammerson	Real Estate Investment Trusts	3,738	0.96
<b>Totals</b>		<b>43,114</b>	<b>11.05</b>

## ICB Industry Breakdown

ICB Code	ICB Industry	FTSE 250			FTSE All-Share		
		No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
0001	Oil & Gas	7	13,495	3.46	16	331,830	13.82
1000	Basic Materials	10	12,106	3.10	29	174,301	7.26
2000	Industrials	49	93,968	24.08	105	277,114	11.54
3000	Consumer Goods	20	23,906	6.13	42	339,362	14.13
4000	Health Care	9	18,988	4.87	22	226,287	9.42
5000	Consumer Services	35	52,409	13.43	90	286,315	11.92
6000	Telecommunications	3	3,939	1.01	6	66,426	2.77
7000	Utilities	3	5,155	1.32	8	62,832	2.62
8000	Financials	108	159,921	40.98	305	616,695	25.68
9000	Technology	6	6,316	1.62	14	20,592	0.86
<b>Totals</b>		<b>250</b>	<b>390,202</b>	<b>100.00</b>	<b>637</b>	<b>2,401,754</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	390,202
Dividend Yield %	2.76
Constituent Sizes (Net MCap GBPm)	
Average	1,561
Largest	5,228
Smallest	158
Median	1,281
Weight of Largest Constituent (%)	1.34
Top 10 Holdings (% Index MCap)	11.05

## INFORMATION

## Index Universe

FTSE All-Share Index

## Index Launch

12 October 1992

## 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 and EUR

## Review Dates

Quarterly in March, June, September, December

## History

Available from 31 December 1985

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Data definitions available from  
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