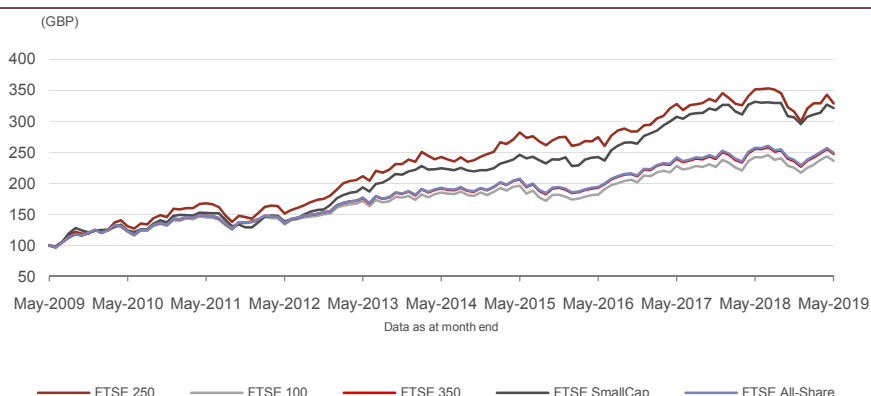


# FTSE 250 Index

Data as at: 31 May 2019

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	0.0	4.2	9.8	-6.4	19.9	35.8	6.2	6.3	12.1	12.2	10.3
FTSE 100	2.7	5.0	8.8	-2.5	30.0	27.6	9.2	5.0	12.3	10.8	10.1
FTSE 350	2.2	4.9	9.0	-3.2	28.3	28.8	8.7	5.2	11.8	10.6	9.7
FTSE SmallCap	3.4	4.9	8.8	-3.1	32.4	43.2	9.8	7.4	7.9	8.4	8.5
FTSE All-Share	2.3	4.9	9.0	-3.2	28.4	29.3	8.7	5.3	11.6	10.4	9.6

\* 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 250	50.6	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3
FTSE 100	27.3	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7
FTSE 350	29.7	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5
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 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	-0.5	0.5	0.6	1.0	-18.7	-18.7	-18.7	-21.9
FTSE 100	-0.2	0.9	0.5	0.8	-13.8	-14.5	-20.0	-20.0
FTSE 350	-0.3	0.8	0.5	0.8	-14.4	-15.0	-18.9	-18.9
FTSE SmallCap	-0.4	1.2	0.9	1.1	-13.8	-14.1	-14.1	-19.2
FTSE All-Share	-0.3	0.9	0.5	0.8	-14.4	-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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Weir Group	Industrial Engineering	3,802	1.10
Meggitt	Aerospace & Defense	3,796	1.10
F&C Investment Trust	Equity Investment Instruments	3,685	1.06
Intermediate Capital Group	Financial Services	3,648	1.05
GVC Holdings	Travel & Leisure	3,442	0.99
Bellway	Household Goods & Home Construction	3,371	0.97
Tate & Lyle	Food Producers	3,358	0.97
Homeserve	Support Services	3,265	0.94
G4S	Support Services	3,237	0.93
Derwent London	Real Estate Investment Trusts	3,219	0.93
<b>Totals</b>		<b>34,823</b>	<b>10.05</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	9,217	2.66	15	319,149	14.32
1000	Basic Materials	10	10,010	2.89	27	171,345	7.69
2000	Industrials	46	80,919	23.35	103	250,967	11.26
3000	Consumer Goods	19	22,104	6.38	42	320,054	14.36
4000	Health Care	7	12,947	3.74	19	184,751	8.29
5000	Consumer Services	36	51,059	14.73	90	260,383	11.68
6000	Telecommunications	3	4,134	1.19	6	55,294	2.48
7000	Utilities	3	4,569	1.32	8	58,004	2.60
8000	Financials	111	142,549	41.13	305	583,758	26.19
9000	Technology	8	9,047	2.61	17	25,527	1.15
<b>Totals</b>		<b>250</b>	<b>346,555</b>	<b>100.00</b>	<b>632</b>	<b>2,229,233</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	346,555
Dividend Yield %	3.25
Constituent Sizes (Net MCap GBPm)	
Average	1,386
Largest	3,802
Smallest	175
Median	1,152
Weight of Largest Constituent (%)	1.10
Top 10 Holdings (% Index MCap)	10.05

## 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

© 2019 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE 250 or the fitness or suitability of the FTSE 250 for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back- tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521