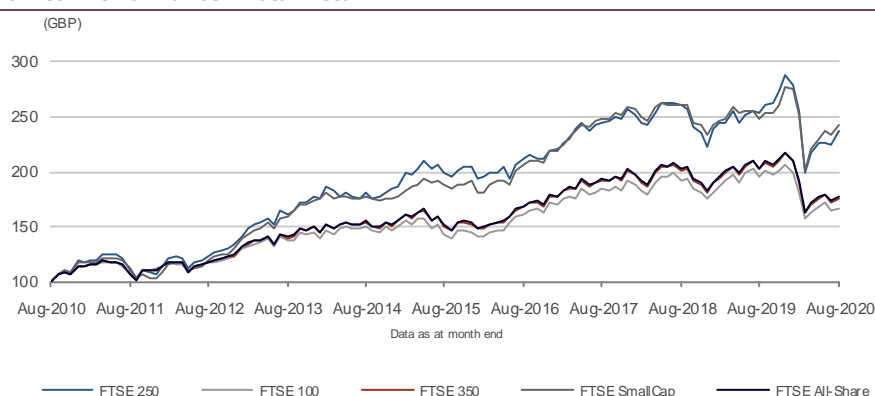


FTSE 250 Index

Data as at: 31 August 2020

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	5.0	-6.9	-17.6	-6.2	-2.8	18.8	-1.0	3.5	29.0	24.7	16.3
FTSE 100	-0.9	-7.9	-19.0	-14.3	-9.5	16.5	-3.3	3.1	27.7	18.7	12.6
FTSE 350	0.1	-7.7	-18.7	-13.0	-8.4	16.9	-2.9	3.2	27.4	19.3	12.8
FTSE SmallCap	5.8	-3.8	-12.6	-2.3	-2.0	29.2	-0.7	5.3	25.2	21.8	15.1
FTSE All-Share	0.3	-7.6	-18.5	-12.6	-8.2	17.3	-2.8	3.2	27.1	19.3	12.8

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE 250	27.4	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9
FTSE 100	12.6	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3
FTSE 350	14.4	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2
FTSE SmallCap	19.5	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8
FTSE All-Share	14.5	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2

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	-0.2	0.0	0.2	0.6	-41.7	-41.7	-41.7	-41.7
FTSE 100	-0.5	-0.1	0.2	0.4	-34.2	-34.2	-34.2	-34.2
FTSE 350	-0.5	-0.1	0.2	0.5	-35.2	-35.2	-35.2	-35.2
FTSE SmallCap	-0.1	0.0	0.3	0.7	-39.8	-39.8	-39.8	-39.8
FTSE All-Share	-0.5	-0.1	0.3	0.5	-35.3	-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

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Pershing Square Holdings	Equity Investment Instruments	4,120	1.27
B&M European Value Retail	General Retailers	4,049	1.25
Direct Line Insurance Group	Nonlife Insurance	4,024	1.24
F&C Investment Trust	Equity Investment Instruments	3,794	1.17
Weir Group	Industrial Engineering	3,283	1.01
Howden Joinery Group	General Retailers	3,200	0.99
Tate & Lyle	Food Producers	3,188	0.98
Dechra Pharmaceuticals	Pharmaceuticals & Biotechnology	3,139	0.97
HICL Infrastructure	Equity Investment Instruments	3,121	0.96
Travis Perkins	Support Services	3,100	0.96
Totals		35,019	10.82

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	4	3,444	1.06	12	141,516	7.44
1000	Basic Materials	7	8,237	2.54	22	169,673	8.92
2000	Industrials	47	64,574	19.95	100	238,915	12.55
3000	Consumer Goods	17	21,732	6.71	42	287,718	15.12
4000	Health Care	7	12,119	3.74	15	213,226	11.20
5000	Consumer Services	35	42,977	13.27	82	237,833	12.50
6000	Telecommunications	4	2,642	0.82	6	41,569	2.18
7000	Utilities	3	4,164	1.29	8	62,232	3.27
8000	Financials	121	156,466	48.33	310	486,514	25.57
9000	Technology	6	7,398	2.29	16	23,821	1.25
Totals		251	323,753	100.00	613	1,903,018	100.00

Index Characteristics

Attributes	FTSE 250
Number of constituents	251
Net MCap (GBPm)	323,753
Dividend Yield %	3.66
Constituent Sizes (Net MCap GBPm)	
Average	1,290
Largest	4,120
Smallest	19
Median	1,051
Weight of Largest Constituent (%)	1.27
Top 10 Holdings (% Index MCap)	10.82

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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