

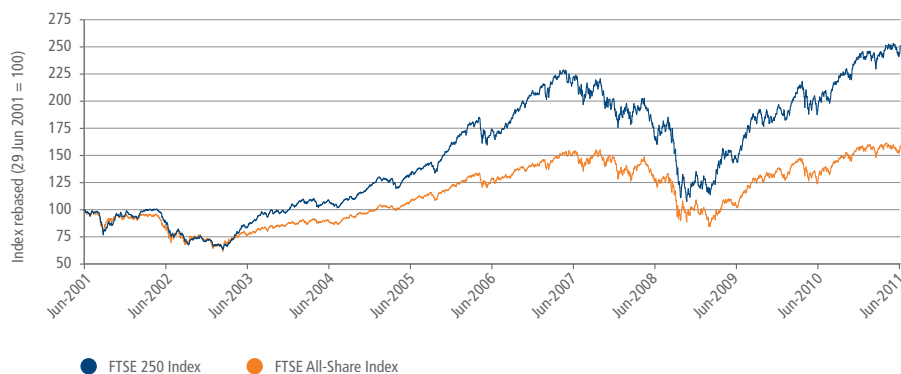
# FTSE 250 INDEX

The FTSE 250 Index is capitalisation-weighted index of the mid-capitalised companies traded on the London Stock Exchange. The index is designed to measure the performance of the mid-cap capital and industry segments of the UK market not covered by the large cap FTSE 100 Index, which pass screening for size and liquidity. The FTSE 250 Index represents approximately 13.22% of the UK market capitalisation. FTSE 250 Index constituents are traded on the London Stock Exchange's SETS and SETSm trading systems.

## FEATURES

- The index is designed for the creation of derivatives, index tracking funds, ETFs and performance benchmarks
- Stocks are free-float weighted to ensure that only the investable opportunity set is included within the index
- Stocks are liquidity screened to ensure that the index is tradable
- Capital and total return versions are available for this index
- The index is calculated in accordance with the Industry Classification Benchmark, the global standard for industry sector analysis
- The indices are managed according to a transparent and public set of index rules, and overseen by an independent committee of leading market professionals. The committee ensures that the rules are correctly applied and adhered to. Regular index reviews are conducted to ensure that a continuous and accurate representation of the market is maintained

## FTSE 250 INDEX 10-YEAR PERFORMANCE (GBP TOTAL RETURN)



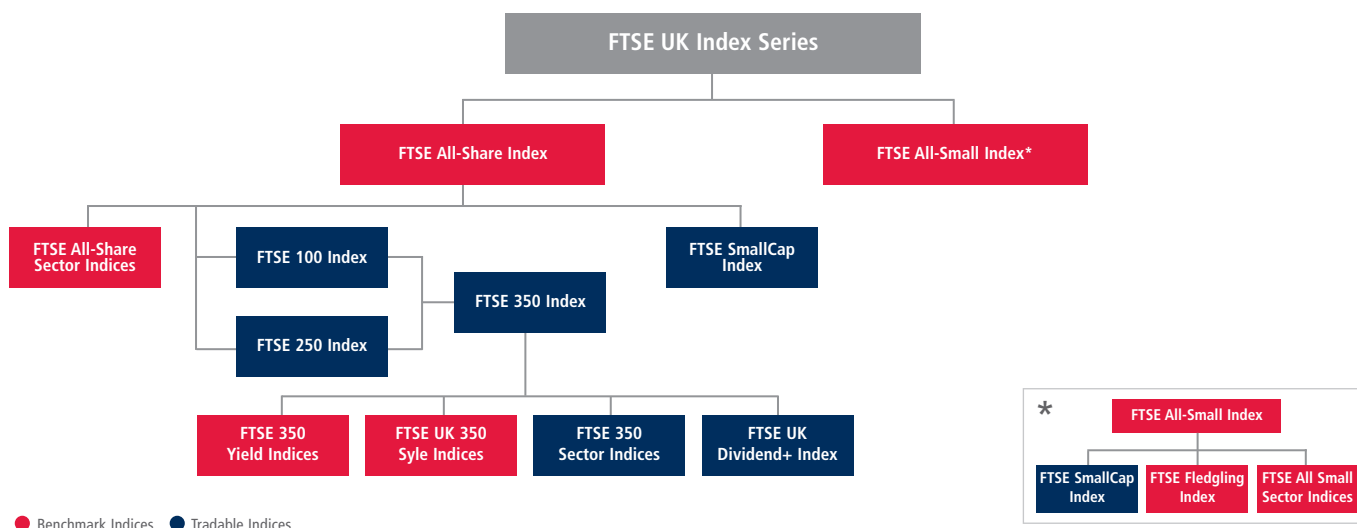
Source: FTSE Group, data as at 30 Jun, 2011

## FTSE 250 INDEX TOP 10 CONSTITUENTS

Constituent	ICB Code	ICB Sector	Net Mkt Cap (GBPm)	Weight (%)	
				FTSE 250 Index	FTSE All-Share Index
Meggitt	2710	Aerospace & Defence	2,929	1.21	0.16
Informa	5550	Media	2,597	1.07	0.14
Invensys	9530	Software & Computer Services	2,596	1.07	0.14
Croda International	1350	Chemicals	2,570	1.06	0.14
Bunzl	2790	Support Services	2,559	1.05	0.14
Aberdeen Asset Management	8770	Financial Services	2,553	1.05	0.14
Babcock International Group	2790	Support Services	2,531	1.04	0.14
Pennon Group	7570	Gas, Water & Multiutilities	2,503	1.03	0.14
Alliance Trust	8980	Equity Investment Instruments	2,476	1.02	0.13
Cobham	2710	Aerospace & Defence	2,426	1.00	0.13
<b>Totals</b>			<b>25,740</b>	<b>10.61</b>	<b>1.40</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FAMILY TREE



● Benchmark Indices ● Tradable Indices

## FTSE 250 INDEX ICB INDUSTRY BREAKDOWN

ICB Code	ICB Industry	FTSE 250 Index			FTSE All-Share Index		
		No of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)	No of Constituents	Net Mkt Cap (GBPm)	Index Weight (%)
0001	Oil & Gas	10	9,091	3.75	26	313,045	17.05
1000	Basic Materials	17	18,248	7.52	35	243,302	13.25
2000	Industrials	48	57,093	23.53	113	138,941	7.57
3000	Consumer Goods	15	11,519	4.75	36	215,923	11.76
4000	Health Care	4	3,134	1.29	14	133,410	7.27
5000	Consumer Services	48	42,440	17.49	91	176,007	9.59
6000	Telecommunications	5	4,109	1.69	9	107,412	5.85
7000	Utilities	3	5,957	2.45	9	69,473	3.78
8000	Financials	89	76,452	31.51	263	406,413	22.14
9000	Technology	15	14,618	6.02	31	32,049	1.75
	<b>Totals</b>	<b>254</b>	<b>242,660</b>	<b>100.00</b>	<b>627</b>	<b>1,835,975</b>	<b>100.00</b>

Source: FTSE Group, data as at 30 Jun, 2011

## FTSE 250 INDEX 10-YEAR PERFORMANCE DATA

		FTSE 100 Index		FTSE 250 Index		FTSE 350 Index		FTSE SmallCap Index		FTSE All-Share Index	
		PI	TR	PI	TR	PI	TR	PI	TR	PI	TR
Returns (%)	1 Month	-0.7	-0.4	-1.1	-0.8	-0.8	-0.5	-0.6	-0.2	-0.8	-0.5
	3 Months	0.6	1.6	3.0	4.0	0.9	1.9	1.6	2.5	0.9	1.9
	6 Months	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
	YTD	0.8	2.7	3.2	4.7	1.1	3.0	1.4	2.8	1.1	3.0
Returns (%pa)	1 Year	20.9	24.9	27.4	30.7	21.8	25.6	21.6	25.0	21.8	25.6
	3 Years	1.9	5.8	9.3	12.5	2.7	6.6	4.5	7.7	2.7	6.6
	5 years	0.4	4.2	4.8	7.8	0.9	4.6	-0.7	2.0	0.9	4.5
	10 Years	0.5	4.1	6.6	9.6	1.3	4.8	1.1	3.7	1.3	4.8
Volatility (%pa)*	1 Year	14.9	14.8	13.4	13.4	14.5	14.5	8.9	8.9	14.3	14.3
	3 Years	18.8	18.8	24.2	24.3	19.1	19.2	25.7	25.7	19.2	19.2
	5 Years	16.4	16.4	20.7	20.8	16.6	16.6	22.2	22.2	16.6	16.7
	10 Years	15.1	15.2	19.6	19.6	15.4	15.4	21.0	21.0	15.5	15.5
Sharpe Ratio**	1 Year	1.19	1.40	1.69	1.88	1.26	1.48	2.05	2.35	1.28	1.50
	3 Years	0.01	0.22	0.30	0.42	0.06	0.25	0.11	0.23	0.06	0.25
	5 Years	-0.17	0.05	0.07	0.21	-0.14	0.08	-0.18	-0.05	-0.14	0.07
	10 Years	-0.21	0.02	0.14	0.28	-0.16	0.06	-0.12	0.00	-0.16	0.06

\* Annualised over a year with 252 trading days \*\* Uses three month LIBOR as the risk free rate

Source: FTSE Group and Thomson Datastream, data as at 30 Jun, 2011

## FTSE 250 INDEX PORTFOLIO CHARACTERISTICS

Attribute	Value
Number of Constituents	254
Net Market Cap (GBPm)	242,660
Constituent Sizes (Net Market Cap GBPm)	
Average	955
Largest	2,929
Smallest	115
Median	763
Weight of Largest Constituent (%)	1.21
Top 10 Holdings (% Index Market Cap)	10.61

Source: FTSE Group, data as at 30 Jun, 2011

## INFORMATION

### Index Universe

FTSE All-Share Index

### Index Launch

12 October 1992

### Base Date

31 December 1985

### Base Value

1412.6

### Investability Screen

Free Float adjusted and liquidity screened

### Index Calculation

Real-time and end-of-day index available. Real-time index calculated every 60 seconds

### End-of-Day Distribution

Index available at 20:00 GMT or BST via FTP and email

### Currency

GBP & EUR

### Review Dates

March, June, September & December

### Index Rules

Available at [www.ftse.com/uk](http://www.ftse.com/uk)

### Vendor Codes

Available at [www.ftse.com/uk](http://www.ftse.com/uk)

### Historical Data

Available from October 1992

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**FTSE**  
THE INDEX COMPANY