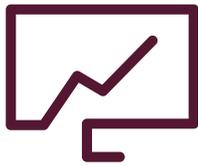


FTSE
Russell

FTSE 250 Index

Excellence in UK mid cap indexing since 1992



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 SETSmm trading systems.

Features

OBJECTIVE:

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

TRANSPARENCY:

The index uses a transparent, rules-based construction process. Index rules are freely available on FTSE Russell's website.

INVESTABILITY:

Stocks are selected and weighted to ensure practical index implementation into investment products.

AVAILABILITY:

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

LIQUIDITY:

Stocks are screened to ensure that investors can replicate the index.

INDUSTRY CLASSIFICATION BENCHMARK:

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB®), a globally recognized standard for categorizing companies and securities, operated and managed by FTSE Russell.

At a glance

| FTSE 250 Index | |
|---------------------------------|--------------------------------------|
| Launch Date | 12 October 1992 |
| Number of Constituents | 250 |
| Weighting Methodology | Float-Adjusted Market Capitalization |
| Review Frequency | Quarterly |
| Total Market Cap (GBP billions) | 453.2 |
| Dividend Yield (%) | 2.67 |

| Constituent Sizes (Net Market Cap GBpm) | |
|--|-------|
| Average | 1,569 |
| Largest | 4,983 |
| Smallest | 190 |
| Median | 1,231 |
| Weight of Largest Constituent (%) | 1.27 |
| Top 10 Constituents (% Index Market Cap) | 10.71 |

| ICB Industry Breakdown | Net Mcap (GBpm) | Weight (%) | No. of Constituents |
|------------------------|-----------------|---------------|---------------------|
| Financials | 135,716 | 34.60 | 96 |
| Industrials | 101,187 | 25.80 | 51 |
| Consumer Services | 71,911 | 18.34 | 45 |
| Consumer Goods | 27,721 | 7.07 | 18 |
| Health Care | 16,156 | 4.12 | 9 |
| Basic Materials | 15,772 | 4.02 | 13 |
| Oil & Gas | 8,791 | 2.24 | 7 |
| Technology | 5,314 | 1.36 | 6 |
| Telecommunications | 5,001 | 1.28 | 3 |
| Utilities | 4,625 | 1.18 | 2 |
| Totals | 392,194 | 100.01 | 250 |

Source: FTSE Russell. As at 31 August 2017. Past performance is not a guide or an indicator of future returns. Please see disclaimer for important information.

The FTSE 250 Index through time

| Index Level Thresholds | Date | FTSE 250 Closing Level | Number of Trading Days between Thresholds |
|------------------------|-------------------|------------------------|---|
| Inception | 12/10/1992 | 831.38 | |
| 1,000 | 31/12/1992 | 1,000.00 | 55 |
| 1,500 | 02/02/1994 | 1,508.80 | 276 |
| 2,000 | 26/09/1997 | 2,021.28 | 922 |
| 2,500 | 21/05/1998 | 2,504.68 | 163 |
| 3,000 | 03/03/2000 | 3,033.77 | 451 |
| 3,500 | 21/12/2004 | 3,507.45 | 1210 |
| 4,000 | 03/08/2005 | 4,021.71 | 158 |
| 4,500 | 13/12/2005 | 4,503.49 | 91 |
| 5,000 | 17/02/2006 | 5,020.32 | 48 |
| 5,500 | 10/10/2006 | 5,533.21 | 163 |
| 6,000 | 15/12/2006 | 6,008.29 | 48 |
| 6,500 | 10/04/2007 | 6,528.27 | 79 |
| 7,000 | 22/12/2010 | 7,011.55 | 934 |
| 7,500 | 07/09/2012 | 7,539.38 | 435 |
| 8,000 | 02/01/2013 | 8,115.70 | 80 |
| 8,500 | 05/02/2013 | 8,528.16 | 24 |
| 9,000 | 07/03/2013 | 9,000.41 | 22 |
| 9,500 | 17/05/2013 | 9,556.50 | 52 |
| 10,000 | 10/09/2013 | 10,020.30 | 80 |
| 10,500 | 30/12/2013 | 10,500.48 | 76 |
| 11,000 | 28/02/2014 | 11,064.19 | 42 |
| 11,500 | 18/02/2015 | 11,546.91 | 244 |
| 12,000 | 09/04/2015 | 12,079.85 | 37 |
| 12,500 | 28/05/2015 | 12,515.15 | 35 |
| 13,000 | 04/10/2016 | 13,056.18 | 343 |
| 13,500 | 01/03/2017 | 13,605.92 | 102 |
| 14,000 | 13/04/2017 | 14,062.78 | 32 |
| 14,500 | 26/05/2017 | 14,506.76 | 32 |
| High-water mark | 07/08/2017 | 14,541.35 | |

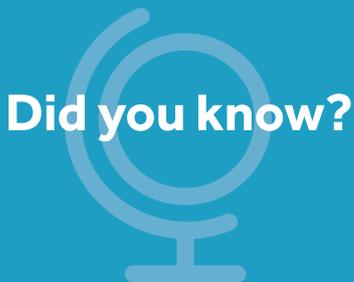
Source: FTSE Russell. FTSE 250 Total return index as at 31 August 2017, performance since index launch. Past performance is not a guide or an indicator of future returns. Please see disclaimer for important information.

The 14,500 Milestone – A 25-Year Journey



The table on the left shows the various milestones since the FTSE 250 Index was launched on 12 October 1992, the date at which each milestone was reached and the number of trading days that it took from one milestone to the next.

Source: FTSE Russell. Performance of the FTSE 250 Total Return Index (from 12-Oct-1992 to 31-Aug-2017). Past performance is not a guide or an indicator of future returns. Please see disclaimer for important information.



Did you know?

24,900 MILES ROUND THE EARTH

Radius, diameter and circumference of planet Earth

The mean radius of planet Earth is 3,959 miles (6,371 kilometers). However, Earth is not quite a sphere. The planet's rotation causes it to bulge at the equator. Earth's equatorial diameter is 7,926 miles

(12,756 km), but from pole to pole, the diameter is 7,898 miles (12,714 km) – a difference of only 28 miles (42 km). The circumference of Earth at the equator is about 24,874 miles (40,030 km), but from pole-to-pole – the meridional circumference – Earth is only 24,860 miles (40,008 km) around. This shape, caused by the flattening at the poles, is called an oblate spheroid.

Density, mass and volume

Earth's density is 5.513 grams per cubic centimeter. Earth is the densest planet in the solar system because of its metallic core and rocky mantle. Jupiter, which is 318 times more massive than Earth, is

less dense because it is made of gases, such as hydrogen. Earth's mass is 6.6 sextillion tons (5.9722 x 10²⁴ kilograms). Its volume is about 260 billion cubic miles (1 trillion cubic kilometers).

How fast would you have to travel to see the sun set twice, or outrun the shadow of the setting sun?

Since the sun "travels" once around Earth every 24 hours, we can get the speed by dividing the equatorial circumference of the Earth by 24: Miles divided by hours = 24,874 / 24 = 1,036.42 miles per hour.

About FTSE Russell

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles.

FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit ftserussell.com.

For more information about our indexes, please visit ftserussell.com.

Source: FTSE Russell as at 31 August 2017, unless otherwise stated. Past performance is no guarantee of future results. Please see disclaimer for important legal information.

© 2017 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 TMX Global Debt Capital Markets Inc. and FTSE TMX Global Debt Capital Markets Limited (together, "FTSE TMX"), (4) MTSNext Limited ("MTSNext") and (5) Mergent, Inc. ("Mergent"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE TMX, MTS Next Limited and Mergent. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE TMX®", "FTSE4Good®", "ICB®", "Mergent®" 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 license, by FTSE, Russell, MTSNext, FTSE TMX, or Mergent.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. 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 accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE 250 Index or FTSE UK Index Series or the fitness or suitability of the FTSE 250 Index or FTSE UK Index Series for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE 250 Index or FTSE UK Index Series is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analyzing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE 250 Index or FTSE UK Index Series, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

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 license from FTSE, Russell, FTSE TMX, MTSNext, Mergent and/or their respective licensors.

To learn more, visit ftserussell.com; email info@ftserussell.com; or call your regional Client Service Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 3581 2764

Sydney +61 (0) 2 8823 3521