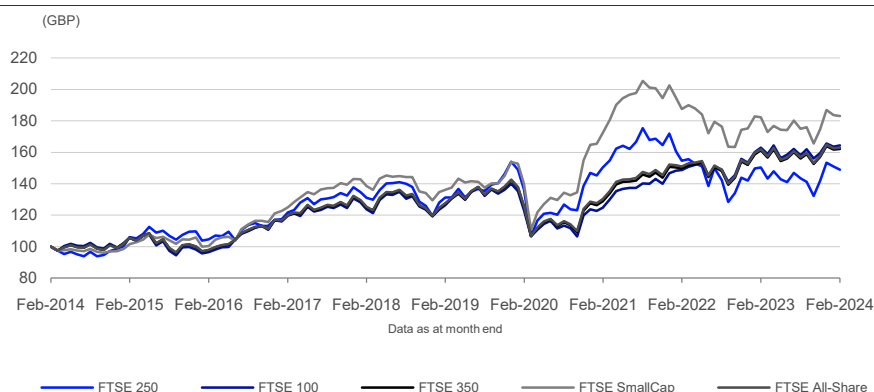


# FTSE 250 Index

Data as at: 28 March 2024

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 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	5.1	3.9	-2.8	-0.9	-0.9	13.5	-0.3	2.6	14.1	15.3	19.7
FTSE 100	3.0	3.9	-0.8	0.8	31.7	29.9	9.6	5.4	10.3	11.4	13.9
FTSE 350	3.3	3.9	-1.1	0.6	25.8	27.4	8.0	5.0	10.4	11.6	14.5
FTSE SmallCap	5.0	4.7	-2.1	0.5	6.3	34.6	2.1	6.1	8.8	11.2	18.0
FTSE All-Share	3.3	3.9	-1.1	0.6	25.2	27.7	7.8	5.0	10.3	11.5	14.5

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0
FTSE 100	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4	4.7	7.9
FTSE 350	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2	0.8	8.0
FTSE SmallCap	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0	-13.6	6.7
FTSE All-Share	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3	0.3	7.9

## 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	0.8	0.0	0.1	0.3	-12.3	-29.5	-41.7	-41.7
FTSE 100	1.0	0.9	0.3	0.4	-7.5	-9.3	-34.2	-34.2
FTSE 350	1.0	0.7	0.3	0.4	-7.3	-11.0	-35.2	-35.2
FTSE SmallCap	1.2	0.1	0.3	0.5	-9.0	-23.2	-39.8	-39.8
FTSE All-Share	1.0	0.7	0.3	0.4	-7.2	-11.1	-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 %
Vistry Group	Household Goods and Home Construction	4,237	1.31
Hiscox	Non-life Insurance	4,155	1.29
LondonMetric Property	Real Estate Investment Trusts	3,827	1.19
Polar Capital Technology Trust	Closed End Investments	3,690	1.14
British Land Co	Real Estate Investment Trusts	3,653	1.13
Alliance Trust	Closed End Investments	3,508	1.09
Spectris	Electronic and Electrical Equipment	3,367	1.04
Games Workshop Group	Leisure Goods	3,293	1.02
Investec	Banks	3,267	1.01
Greencoat UK Wind	Closed End Investments	3,223	1.00
Totals		36,221	11.22

ICB Industry Breakdown

		FTSE 250			FTSE All-Share		
ICB Code	ICB Industry	No. of Cons	Net MCap (GBPm)	Wgt %	No. of Cons	Net MCap (GBPm)	Wgt %
10	Technology	10	11,901	3.69	17	32,302	1.37
15	Telecommunications	3	2,992	0.93	6	26,427	1.12
20	Health Care	4	4,437	1.37	11	269,370	11.43
30	Financials	112	143,581	44.48	254	557,279	23.64
35	Real Estate	22	32,169	9.96	50	61,598	2.61
40	Consumer Discretionary	32	42,380	13.13	76	294,752	12.50
45	Consumer Staples	10	12,735	3.94	24	319,606	13.56
50	Industrials	40	51,469	15.94	84	295,490	12.53
55	Basic Materials	9	12,167	3.77	21	159,027	6.75
60	Energy	6	5,213	1.61	15	259,546	11.01
65	Utilities	2	3,774	1.17	8	82,198	3.49
Totals		250	322,818	100.00	566	2,357,595	100.00

Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	322,818
Dividend Yield %	3.36
Constituent Sizes (Net MCap GBPm)	
Average	1,291
Largest	4,237
Smallest	89
Median	1,055
Weight of Largest Constituent (%)	1.31
Top 10 Holdings (% Index MCap)	11.22

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

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG 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) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" 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 LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG 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 LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG 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 inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, 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 LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG 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 LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the 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.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate 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 or rate 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 or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

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 LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

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

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
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 6441 1430  
Sydney +61 (0) 2 7228 5659