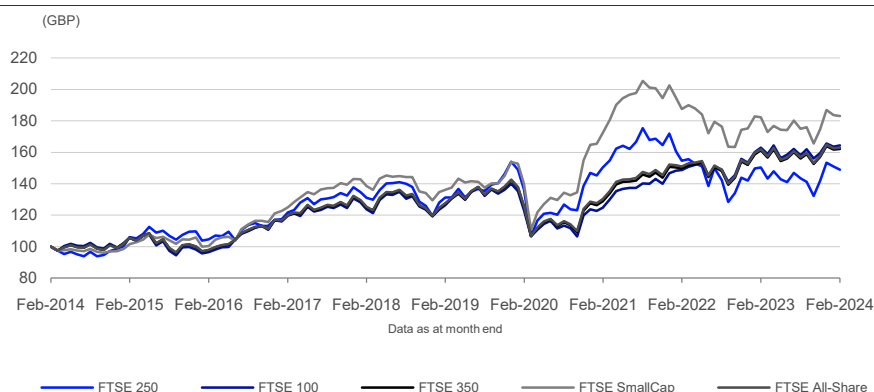


# FTSE 250 Index

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

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