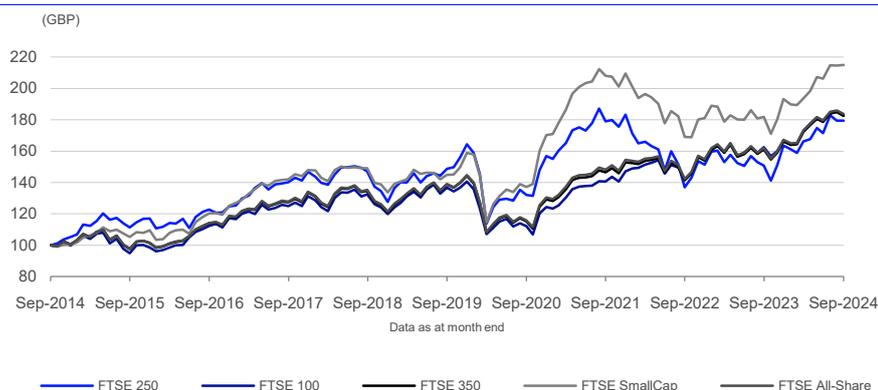


# FTSE 250 Index

Data as at: 30 September 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	4.7	8.0	9.7	19.1	0.2	20.6	0.1	3.8	13.8	15.4	19.7
FTSE 100	1.8	5.6	9.9	12.4	30.0	33.6	9.1	6.0	10.0	11.6	13.6
FTSE 350	2.2	6.0	9.8	13.3	24.7	31.6	7.6	5.6	10.1	11.8	14.2
FTSE SmallCap	4.2	11.0	11.2	18.2	3.3	48.3	1.1	8.2	8.9	11.3	17.8
FTSE All-Share	2.3	6.1	9.9	13.4	23.9	32.2	7.4	5.7	10.0	11.7	14.3

\* 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	1.4	0.0	0.2	0.4	-8.0	-28.9	-41.7	-41.7
FTSE 100	1.2	0.8	0.4	0.5	-5.0	-9.3	-34.2	-34.2
FTSE 350	1.3	0.7	0.4	0.5	-4.9	-11.0	-35.2	-35.2
FTSE SmallCap	2.0	0.1	0.5	0.6	-6.8	-22.5	-39.8	-39.8
FTSE All-Share	1.3	0.7	0.4	0.5	-4.9	-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 %
British Land Co	Real Estate Investment Trusts	4,033	1.25
St. James's Place	Investment Banking and Brokerage Services	4,026	1.24
Tritax Big Box REIT	Real Estate Investment Trusts	3,918	1.21
RS Group	Industrial Support Services	3,817	1.18
Polar Capital Technology Trust	Closed End Investments	3,690	1.14
Bellway	Household Goods and Home Construction	3,655	1.13
Games Workshop Group	Leisure Goods	3,536	1.09
Investec	Banks	3,500	1.08
IG Group Holdings	Investment Banking and Brokerage Services	3,395	1.05
Alliance Trust	Closed End Investments	3,353	1.04
<b>Totals</b>		<b>36,922</b>	<b>11.41</b>

## 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 %
10	Technology	10	9,838	3.04	16	31,203	1.30
15	Telecommunications	3	3,338	1.03	6	30,160	1.26
20	Health Care	3	2,302	0.71	10	280,855	11.70
30	Financials	115	145,407	44.93	253	592,771	24.69
35	Real Estate	22	32,867	10.15	49	66,915	2.79
40	Consumer Discretionary	32	42,097	13.01	75	270,676	11.27
45	Consumer Staples	12	18,597	5.75	25	351,597	14.64
50	Industrials	38	51,189	15.82	82	291,487	12.14
55	Basic Materials	7	9,124	2.82	21	166,722	6.94
60	Energy	5	4,370	1.35	15	223,031	9.29
65	Utilities	3	4,534	1.40	8	95,605	3.98
<b>Totals</b>		<b>250</b>	<b>323,664</b>	<b>100.00</b>	<b>560</b>	<b>2,401,021</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	323,664
Dividend Yield %	3.29
Constituent Sizes (Net MCap GBPm)	
Average	1,295
Largest	4,033
Smallest	112
Median	1,107
Weight of Largest Constituent (%)	1.25
Top 10 Holdings (% Index MCap)	11.41

## 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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