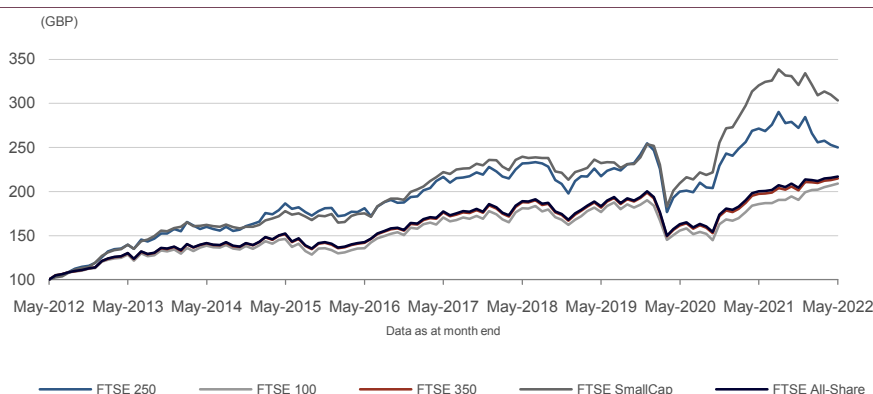


FTSE 250 Index

Data as at: 31 May 2022

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 SETSm 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	-2.3	-8.2	-12.1	-7.9	15.1	15.5	4.8	2.9	16.4	25.8	17.4
FTSE 100	3.3	9.8	4.8	12.4	18.4	22.7	5.8	4.2	14.9	19.5	13.3
FTSE 350	2.4	6.6	1.9	8.7	18.0	21.7	5.7	4.0	14.8	20.1	13.7
FTSE SmallCap	-1.9	-5.4	-9.2	-5.3	30.7	36.7	9.3	6.5	12.6	22.8	16.5
FTSE All-Share	2.3	6.2	1.5	8.3	18.4	22.2	5.8	4.1	14.7	20.1	13.7

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE 250	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9
FTSE 100	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5	18.4
FTSE 350	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3	18.2
FTSE SmallCap	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1	23.0
FTSE All-Share	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8	18.3

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	-0.5	0.1	0.2	0.7	-20.3	-41.7	-41.7	-41.7
FTSE 100	0.8	0.3	0.3	0.6	-8.9	-34.2	-34.2	-34.2
FTSE 350	0.6	0.2	0.3	0.7	-9.7	-35.2	-35.2	-35.2
FTSE SmallCap	-0.4	0.4	0.4	0.9	-16.3	-39.8	-39.8	-39.8
FTSE All-Share	0.5	0.3	0.3	0.7	-9.8	-35.3	-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 %
Centrica	Gas Water and Multi-utilities	4,651	1.29
F&C Investment Trust	Closed End Investments	4,399	1.22
Weir Group	Industrial Engineering	4,111	1.14
Johnson Matthey	Chemicals	3,932	1.09
Tritax Big Box REIT	Real Estate Investment Trusts	3,796	1.05
Unite Group	Real Estate Investment Trusts	3,682	1.02
IMI	Electronic and Electrical Equipment	3,637	1.01
Greencoat UK Wind	Closed End Investments	3,501	0.97
ConvaTec Group	Medical Equipment and Services	3,453	0.96
Man Group	Investment Banking and Brokerage Services	3,436	0.95
Totals		38,598	10.68

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	13	12,713	3.52	22	31,482	1.30
15	Telecommunications	3	3,375	0.93	6	53,170	2.20
20	Health Care	7	10,025	2.77	13	275,497	11.38
30	Financials	106	149,201	41.27	257	531,420	21.95
35	Real Estate	22	37,414	10.35	52	74,691	3.08
40	Consumer Discretionary	34	49,868	13.80	91	256,093	10.58
45	Consumer Staples	9	12,368	3.42	25	368,592	15.22
50	Industrials	36	57,200	15.82	88	258,516	10.68
55	Basic Materials	10	11,968	3.31	22	210,556	8.70
60	Energy	6	6,196	1.71	14	273,901	11.31
65	Utilities	5	11,154	3.09	10	87,246	3.60
Totals		251	361,483	100.00	600	2,421,163	100.00

Index Characteristics

Attributes	FTSE 250
Number of constituents	251
Net MCap (GBPm)	361,483
Dividend Yield %	2.52
Constituent Sizes (Net MCap GBPm)	
Average	1,440
Largest	4,651
Smallest	206
Median	1,180
Weight of Largest Constituent (%)	1.29
Top 10 Holdings (% Index MCap)	10.68

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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