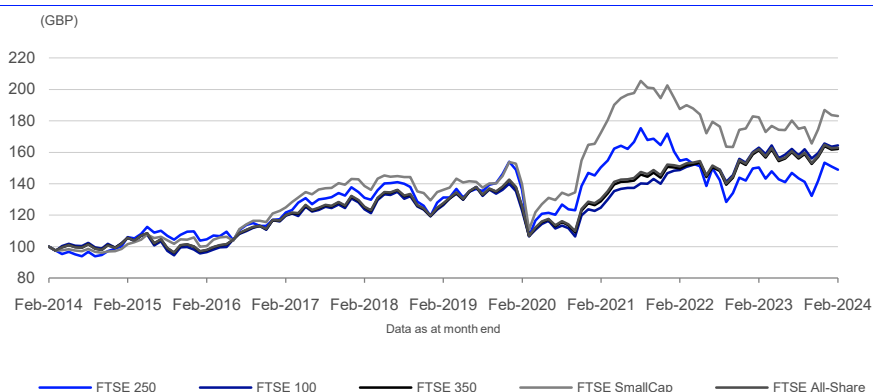


FTSE 250 Index

Data as at: 29 February 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	14.8	15.2	19.5
FTSE 100	3.0	3.9	-0.8	0.8	31.7	29.9	9.6	5.4	11.7	11.3	13.8
FTSE 350	3.3	3.9	-1.1	0.6	25.8	27.4	8.0	5.0	11.7	11.5	14.4
FTSE SmallCap	5.0	4.7	-2.1	0.5	6.3	34.6	2.1	6.1	9.4	11.2	17.8
FTSE All-Share	3.3	3.9	-1.1	0.6	25.2	27.7	7.8	5.0	11.6	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	-0.1	-0.1	0.1	0.3	-14.3	-29.5	-41.7	-41.7
FTSE 100	0.1	0.8	0.4	0.4	-7.5	-9.3	-34.2	-34.2
FTSE 350	0.0	0.6	0.3	0.4	-7.5	-11.0	-35.2	-35.2
FTSE SmallCap	0.1	0.1	0.3	0.4	-10.8	-23.2	-39.8	-39.8
FTSE All-Share	0.0	0.6	0.3	0.4	-7.5	-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 %
Hiscox	Non-life Insurance	3,797	1.23
Vistry Group	Household Goods and Home Construction	3,620	1.17
Spectris	Electronic and Electrical Equipment	3,569	1.15
Polar Capital Technology Trust	Closed End Investments	3,555	1.15
Easyjet	Travel and Leisure	3,471	1.12
Alliance Trust	Closed End Investments	3,366	1.09
Bellway	Household Goods and Home Construction	3,254	1.05
British Land Co	Real Estate Investment Trusts	3,215	1.04
Greencoat UK Wind	Closed End Investments	3,158	1.02
Games Workshop Group	Leisure Goods	3,085	1.00
Totals		34,090	11.00

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	11,848	3.82	17	32,446	1.43
15	Telecommunications	3	2,184	0.70	6	24,880	1.10
20	Health Care	4	4,437	1.43	11	254,433	11.20
30	Financials	112	140,129	45.23	256	536,743	23.63
35	Real Estate	23	29,415	9.50	51	56,877	2.50
40	Consumer Discretionary	32	43,281	13.97	77	289,162	12.73
45	Consumer Staples	10	12,226	3.95	23	322,478	14.20
50	Industrials	39	49,055	15.83	84	281,239	12.38
55	Basic Materials	8	8,346	2.69	21	147,406	6.49
60	Energy	7	5,358	1.73	15	245,292	10.80
65	Utilities	2	3,513	1.13	8	80,218	3.53
Totals		250	309,792	100.00	569	2,271,174	100.00

Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	309,792
Dividend Yield %	3.50
Constituent Sizes (Net MCap GBPm)	
Average	1,239
Largest	3,797
Smallest	96
Median	1,028
Weight of Largest Constituent (%)	1.23
Top 10 Holdings (% Index MCap)	11

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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