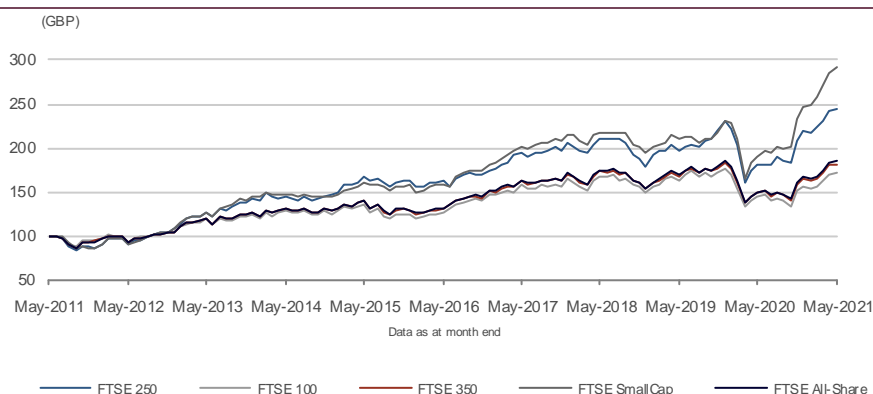


FTSE 250 Index

Data as at: 31 May 2021

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 SETSmm 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	9.2	18.4	11.6	35.8	17.1	49.9	5.4	8.4	16.2	25.5	17.1
FTSE 100	9.6	14.1	10.5	19.5	2.7	37.0	0.9	6.5	17.6	19.7	13.8
FTSE 350	9.5	14.9	10.7	22.2	5.1	39.2	1.7	6.8	17.0	20.3	14.0
FTSE SmallCap	12.8	25.5	18.0	53.1	33.8	82.9	10.2	12.8	12.4	22.5	16.4
FTSE All-Share	9.6	15.2	10.9	23.1	5.9	40.5	1.9	7.0	16.7	20.2	14.0

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE 250	-10.1	26.1	32.3	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6
FTSE 100	-2.2	10.0	18.7	0.7	-1.3	19.1	11.9	-8.7	17.3	-11.5
FTSE 350	-3.2	12.0	20.5	1.2	0.7	16.8	12.9	-9.5	19.2	-10.3
FTSE SmallCap	-12.5	27.8	32.8	0.9	9.2	14.3	18.2	-9.5	18.8	7.1
FTSE All-Share	-3.5	12.3	20.8	1.2	1.0	16.8	13.1	-9.5	19.2	-9.8

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	2.1	0.2	0.5	0.6	-7.1	-41.7	-41.7	-41.7
FTSE 100	1.1	0.0	0.5	0.4	-12.9	-34.2	-34.2	-34.2
FTSE 350	1.3	0.1	0.5	0.5	-11.5	-35.2	-35.2	-35.2
FTSE SmallCap	4.1	0.4	0.8	0.8	-4.5	-39.8	-39.8	-39.8
FTSE All-Share	1.3	0.1	0.5	0.5	-11.2	-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 %
ITV	Media	4,779	1.15
Electrocomponents	Industrial Support Services	4,648	1.12
F&C Investment Trust	Closed End Investments	4,562	1.10
Howden Joinery Group	Retailers	4,538	1.09
IMI	Electronic and Electrical Equipment	4,449	1.07
Pennon Group	Gas Water and Multi-utilities	4,437	1.07
Bellway	Household Goods and Home Construction	4,413	1.06
Dechra Pharmaceuticals	Pharmaceuticals and Biotechnology	4,305	1.04
Direct Line Insurance Group	Non-life Insurance	4,057	0.98
Meggitt	Aerospace and Defense	3,960	0.95
Totals		44,149	10.62

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	9	14,489	3.49	20	43,132	1.82
15	Telecommunications	4	4,089	0.98	7	53,924	2.28
20	Health Care	9	18,704	4.50	15	208,882	8.83
30	Financials	97	147,727	35.55	250	551,000	23.28
35	Real Estate	22	36,805	8.86	56	72,548	3.07
40	Consumer Discretionary	41	80,320	19.33	89	297,997	12.59
45	Consumer Staples	10	18,127	4.36	27	366,089	15.47
50	Industrials	38	67,698	16.29	89	302,206	12.77
55	Basic Materials	10	12,644	3.04	24	228,973	9.67
60	Energy	5	4,675	1.12	14	169,478	7.16
65	Utilities	5	10,326	2.48	10	72,503	3.06
Totals		250	415,604	100.00	601	2,366,732	100.00

Index Characteristics

Attributes	FTSE 250
Number of constituents	250
Net MCap (GBPm)	415,604
Dividend Yield %	1.85
Constituent Sizes (Net MCap GBPm)	
Average	1,662
Largest	4,779
Smallest	332
Median	1,363
Weight of Largest Constituent (%)	1.15
Top 10 Holdings (% Index MCap)	10.62

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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