

FTSE UK Mid Cap Tradable Plus Index

Data as at: 29 March 2024

The FTSE UK Mid Cap Tradable Plus Index allows product issuers to offer exposure to the mid-cap UK equity market. By design, the index comprises a limited number of liquid constituents that can be borrowed easily and cost effectively, allowing easy market access.

5-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
UK Mid Cap Tradable Plus Index	1.3	11.9	1.3	11.9	6.4	34.0	2.1	6.0	15.4	16.2	21.6
FTSE 250	1.6	10.3	1.6	8.7	0.6	18.8	0.2	3.5	14.0	15.3	19.6

* 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
UK Mid Cap Tradable Plus Index	4.1	13.5	7.3	16.8	-14.5	37.8	-3.5	17.7	-18.7	16.9
FTSE 250	3.7	11.2	6.7	17.8	-13.3	28.9	-4.6	16.9	-17.4	8.0

Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
UK Mid Cap Tradable Plus Index	0.9	0.1	0.3	0.4		-12.5	-31.4	-40.8	-40.8
FTSE 250	0.7	0.0	0.2	0.3		-12.3	-29.5	-41.7	-41.7

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying index are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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.

Top 10 Constituents

Constituent	ICB Sector	Net MCap (GBPm)	Wgt %
Intermediate Capital Group	Investment Banking and Brokerage Services	5,707	2.09
DCC	Industrial Support Services	5,688	2.08
Weir Group	Industrial Engineering	5,233	1.92
Marks & Spencer Group	Personal Care Drug and Grocery Stores	5,206	1.91
Smith (DS)	General Industrials	5,073	1.86
Berkeley Group Holdings	Household Goods and Home Construction	4,959	1.82
Land Securities Group	Real Estate Investment Trusts	4,850	1.78
Taylor Wimpey	Household Goods and Home Construction	4,800	1.76
M&G	Investment Banking and Brokerage Services	4,793	1.76
Howden Joinery Group	Retailers	4,774	1.75
Totals		51,083	18.71

ICB Supersector Breakdown

		UK Mid Cap Tradable Plus Index		FTSE 250		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	7	3.22	10	3.69	-0.47
1510	Telecommunications	3	1.25	3	0.93	0.32
2010	Health Care	4	3.84	4	1.37	2.47
3010	Banks	4	2.96	5	3.00	-0.05
3020	Financial Services	16	10.66	103	38.59	-27.93
3030	Insurance	4	4.62	4	2.88	1.74
3510	Real Estate	23	15.77	22	9.96	5.81
4010	Automobiles and Parts	1	0.38	3	0.62	-0.24
4020	Consumer Products and Services	11	12.06	8	4.57	7.49
4030	Media	3	1.91	3	1.61	0.29
4040	Retailers	7	5.58	6	1.73	3.85
4050	Travel and Leisure	7	4.05	12	4.59	-0.55
4510	Food Beverage and Tobacco	4	2.14	8	2.99	-0.85
4520	Personal Care Drug and Grocery Stores	3	3.97	2	0.96	3.01
5010	Construction and Materials	6	2.07	10	2.82	-0.75
5020	Industrial Goods and Services	23	19.70	30	13.13	6.57
5510	Basic Resources	2	0.80	5	1.95	-1.16
5520	Chemicals	3	1.91	4	1.82	0.09
6010	Energy	5	1.74	6	1.61	0.13
6510	Utilities	2	1.38	2	1.17	0.21
Totals		138	100.00	250	100.00	

Index Characteristics

Attributes	UK Mid Cap Tradable Plus Index	FTSE 250
Number of constituents	138	250
Net MCap (GBPm)	273,014	322,818
Dividend Yield %	3.66	-
Constituent Sizes (Net MCap GBPm)		
Average	1,978	1,291
Largest	5,707	4,237
Smallest	140	89
Median	1,517	1,055
Weight of Largest Constituent (%)	2.09	1.31
Top 10 Holdings (% Index MCap)	18.71	11.22

INFORMATION

Index Universe

FTSE 350 Ex Investment Trusts Index with the largest 75% (by full market capitalisation) of the “large cap” stocks removed.

Investability Screen

Underlying index has 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

Review Dates

Annually in June

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