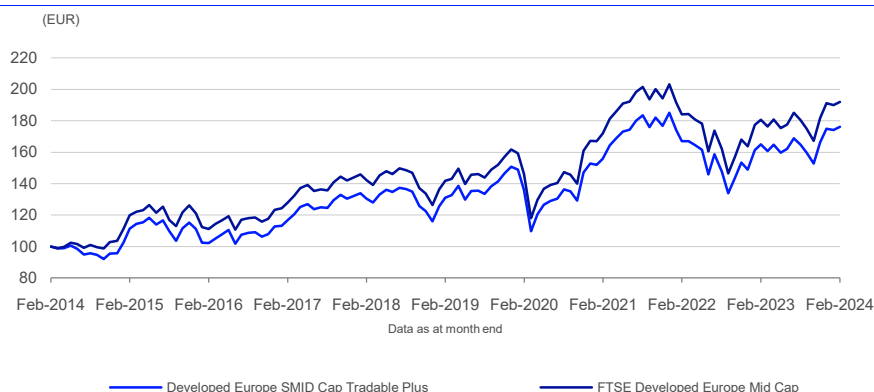


# FTSE Developed Europe SMID Cap Tradable Plus Index

Data as at: 29 February 2024

The FTSE Developed Europe SMID Cap Tradable Plus Index is a rapidly tradable index that encapsulates the behaviour of the small- and mid-cap (SMID) European equity markets. By design, the index has a limited number of highly liquid constituents, allowing easy market access, while maintaining FTSE Russell's tradition of rules-based, transparent index construction. Its innovative approach to constituent selection ensures easy and rapid trading of each underlying constituent and of the investable products based on the index as a whole, and a broad representation of stocks from across the capitalisation range.

## 10-Year Performance - Total Return



## Performance and Volatility - Total Return

Index (EUR)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Developed Europe SMID Cap Tradable Plus	6.0	6.9	0.8	6.8	13.1	34.6	4.2	6.1	13.1	14.9	19.3
FTSE Developed Europe Mid Cap	5.7	6.4	0.4	6.3	11.6	35.4	3.7	6.2	12.9	14.8	19.4

\* 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 % (EUR)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Developed Europe SMID Cap Tradable Plus	1.9	16.0	1.5	17.1	-12.1	30.0	1.2	21.2	-19.5	17.4
FTSE Developed Europe Mid Cap	9.2	16.9	1.8	16.8	-12.2	28.0	3.4	21.5	-19.5	16.8

## Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Developed Europe SMID Cap Tradable Plus	0.5	0.2	0.3	0.4	-11.2	-30.2	-39.7	-39.7
FTSE Developed Europe Mid Cap	0.5	0.2	0.3	0.4	-11.4	-30.5	-38.9	-38.9

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 and end of day.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (EURm)	Wgt %
Rolls-Royce Holdings	UK	Aerospace and Defense	36,095	2.09
Asm Intl	Netherlands	Technology Hardware and Equipment	26,307	1.52
Publicis Groupe	France	Media	22,351	1.29
Rheinmetall	Germany	Aerospace and Defense	18,394	1.06
Danske Bank A/S	Denmark	Banks	17,992	1.04
InterContinental Hotels Group	UK	Travel and Leisure	16,151	0.93
Sage Group	UK	Software and Computer Services	14,893	0.86
Koninklijke Philips	Netherlands	Medical Equipment and Services	14,459	0.84
Sonova Holding AG	Switzerland	Medical Equipment and Services	14,454	0.84
Moncler	Italy	Personal Goods	13,608	0.79
Totals			194,705	11.25

ICB Supersector Breakdown

		Developed Europe SMID Cap Tradable Plus		FTSE Developed Europe Mid Cap		
ICB Code	ICB Supersector	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
1010	Technology	15	6.34	13	5.32	1.02
1510	Telecommunications	9	2.77	13	2.68	0.09
2010	Health Care	19	6.12	27	8.48	-2.36
3010	Banks	16	6.84	17	6.71	0.13
3020	Financial Services	21	5.19	22	4.75	0.44
3030	Insurance	17	5.75	19	5.87	-0.12
3510	Real Estate	19	5.04	21	5.47	-0.43
4010	Automobiles and Parts	6	1.45	7	1.46	-0.01
4020	Consumer Products and Services	14	4.77	21	4.78	-0.01
4030	Media	7	3.77	9	3.50	0.26
4040	Retailers	7	2.18	9	2.12	0.06
4050	Travel and Leisure	7	3.02	8	2.80	0.22
4510	Food Beverage and Tobacco	10	2.45	13	2.62	-0.18
4520	Personal Care Drug and Grocery Stores	9	2.27	8	1.96	0.31
5010	Construction and Materials	9	3.23	15	4.43	-1.20
5020	Industrial Goods and Services	65	25.10	67	22.28	2.82
5510	Basic Resources	13	3.57	14	3.95	-0.38
5520	Chemicals	15	4.61	17	4.80	-0.18
6010	Energy	7	2.05	8	2.61	-0.56
6510	Utilities	11	3.49	14	3.42	0.07
Totals		296	100.00	342	100.00	

INFORMATION

Index Universe

FTSE Developed Europe All Cap Index, with Large Cap securities excluded

Investability Screen

Underlying index is free float adjusted and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

EUR, GBP, USD

Review Dates

Annually in March

Country Breakdown

	Developed Europe SMID Cap Tradable Plus		FTSE Developed Europe Mid Cap		
Country	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	6	1.84	8	1.65	0.20
Belgium	11	2.53	12	3.05	-0.52
Denmark	7	2.90	9	3.45	-0.54
Finland	10	2.84	9	3.09	-0.25
France	38	11.24	42	11.00	0.24
Germany	34	10.55	45	12.39	-1.83
Ireland	3	1.57	4	1.55	0.01
Italy	18	6.37	26	6.96	-0.58
Netherlands	16	7.92	19	7.39	0.52
Norway	11	2.91	16	3.20	-0.29
Poland	6	2.34	10	2.77	-0.43
Portugal	2	0.77	2	0.69	0.08
Spain	6	1.46	11	2.12	-0.67
Sweden	24	7.03	35	8.69	-1.66
Switzerland	21	7.54	25	7.15	0.39
UK	83	30.20	69	24.85	5.34
Totals	296	100.00	342	100.00	

Index Characteristics

Attributes	Developed Europe SMID Cap Tradable Plus	FTSE Developed Europe Mid Cap
Number of constituents	296	342
Net MCap (EURm)	1,730,835	1,938,380
Dividend Yield %	3.07	3.05
Constituent Sizes (Net MCap EURm)		
Average	5,847	5,668
Largest	36,095	36,095
Smallest	482	125
Median	4,816	4,676
Weight of Largest Constituent (%)	2.09	1.86
Top 10 Holdings (% Index MCap)	11.25	10.66

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