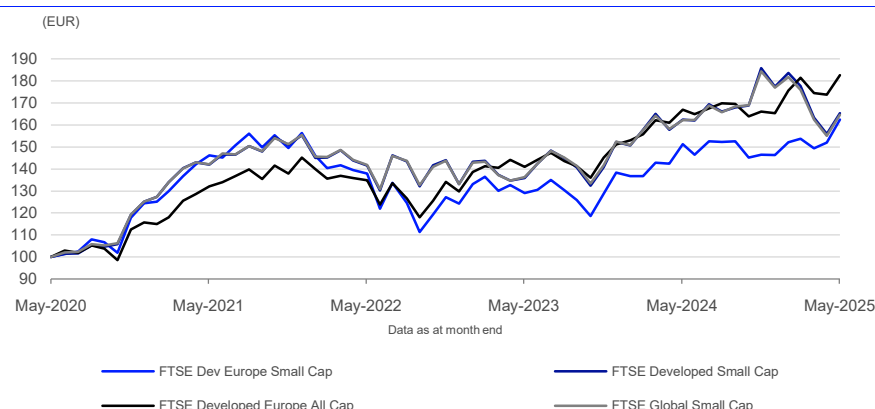


FTSE Developed Europe Small Cap Index

Data as at: 30 May 2025

The FTSE Developed Europe Small Cap Index is derived from the FTSE Global Equity Index Series (GEIS), which covers around 98% of the world's investable market capitalisation.

5-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
FTSE Dev Europe Small Cap	5.6	10.9	11.0	7.3	17.8	62.4	5.6	10.2	16.1	17.6	17.1
FTSE Developed Small Cap	-6.9	-11.0	-6.8	1.8	16.7	65.3	5.3	10.6	19.1	17.1	16.5
FTSE Developed Europe All Cap	0.7	10.0	10.5	9.4	35.4	82.7	10.6	12.8	14.8	15.2	13.7
FTSE Global Small Cap	-6.4	-10.7	-7.0	1.5	16.1	64.6	5.1	10.5	17.7	16.3	15.6

* 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 % (EUR)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Dev Europe Small Cap	21.1	0.1	17.7	-15.1	31.6	0.4	25.7	-20.6	11.4	5.8
FTSE Developed Small Cap	10.0	15.4	7.0	-8.8	29.1	8.9	24.1	-14.3	14.4	16.5
FTSE Developed Europe All Cap	10.3	2.9	11.8	-10.6	27.3	-2.0	25.6	-10.7	16.4	9.5
FTSE Global Small Cap	9.2	15.1	7.7	-9.3	28.3	8.6	24.2	-14.3	14.4	16.2

Return/Risk Ratio and Drawdown - Total Return

Index (EUR)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Dev Europe Small Cap	0.5	0.3	0.6	0.3	-14.6	-21.9	-31.6	-42.1
FTSE Developed Small Cap	0.1	0.3	0.6	0.4	-23.2	-23.2	-23.2	-40.4
FTSE Developed Europe All Cap	0.6	0.7	0.9	0.5	-16.1	-16.1	-21.0	-36.0
FTSE Global Small Cap	0.1	0.3	0.7	0.4	-22.8	-22.8	-22.8	-39.9

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

Drawdown – based on daily data

FEATURES

Coverage

Small cap stocks in European Developed markets drawn from the FTSE Global Equity Index Series universe.

Objective

The index is designed for use in the creation of index tracking funds 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 Rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (EURm)	Wgt %
Bawag Group AG	Austria	Banks	8,356	0.88
SPIE SA	France	Construction and Materials	6,034	0.64
Games Workshop Group	UK	Leisure Goods	5,989	0.63
GTT	France	Oil Gas and Coal	5,679	0.60
Swissquote Grp N	Switzerland	Investment Banking and Brokerage Services	5,602	0.59
Hensoldt	Germany	Aerospace and Defense	5,292	0.56
Konecranes Oyj	Finland	Industrial Transportation	4,886	0.52
Storebrand	Norway	Life Insurance	4,879	0.51
Accelleron Industries Ltd	Switzerland	Industrial Engineering	4,769	0.50
IG Group Holdings	UK	Investment Banking and Brokerage Services	4,749	0.50
Totals			56,235	5.93

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	63	78,931	8.32
1510	Telecommunications	18	21,904	2.31
2010	Health Care	50	60,180	6.34
3010	Banks	28	70,646	7.45
3020	Financial Services	52	71,921	7.58
3030	Insurance	10	22,818	2.41
3510	Real Estate	65	87,645	9.24
4010	Automobiles and Parts	12	10,548	1.11
4020	Consumer Products and Services	38	48,438	5.11
4030	Media	19	16,379	1.73
4040	Retailers	24	27,336	2.88
4050	Travel and Leisure	22	30,121	3.18
4510	Food Beverage and Tobacco	24	29,636	3.12
4520	Personal Care Drug and Grocery Stores	14	17,644	1.86
5010	Construction and Materials	46	67,715	7.14
5020	Industrial Goods and Services	127	173,873	18.33
5510	Basic Resources	24	27,036	2.85
5520	Chemicals	16	23,199	2.45
6010	Energy	31	40,631	4.28
6510	Utilities	19	21,944	2.31
Totals		702	948,545	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

22 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (EURm)	Wgt %
Austria	18	25,559	2.69
Belgium	26	33,967	3.58
Denmark	22	43,068	4.54
Finland	19	26,774	2.82
France	63	77,110	8.13
Germany	80	92,704	9.77
Ireland	2	2,096	0.22
Italy	47	52,886	5.58
Netherlands	22	30,526	3.22
Norway	41	51,869	5.47
Poland	20	30,389	3.20
Portugal	9	5,896	0.62
Spain	29	37,868	3.99
Sweden	88	111,493	11.75
Switzerland	62	88,591	9.34
UK	154	237,749	25.06
Totals	702	948,545	100.00

Index Characteristics

Attributes	FTSE Dev Europe Small Cap	FTSE Developed Small Cap
Number of constituents	702	3464
Net MCap (EURm)	948,545	6,520,462
Dividend Yield %	3.24	1.92
Constituent Sizes (Net MCap EURm)		
Average	1,351	1,882
Largest	8,356	22,450
Smallest	47	31
Median	1,060	885
Weight of Largest Constituent (%)	0.88	0.34
Top 10 Holdings (% Index MCap)	5.93	2.76

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