

# FTSE Developed Europe SMID Cap Tradable Plus Index (GBP)

Data as at: 28 June 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 (GBP)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Developed Europe SMID Cap Tradable Plus	0.0	3.7	3.7	12.8	5.0	29.9	1.6	5.4	11.8	14.6	17.2
FTSE Developed Europe Mid Cap	0.0	3.1	3.1	12.1	3.5	31.1	1.2	5.6	11.7	14.6	17.3

\* 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
Developed Europe SMID Cap Tradable Plus	-4.9	10.2	17.5	21.8	-11.1	22.7	6.9	13.6	-14.9	14.6
FTSE Developed Europe Mid Cap	1.9	11.0	17.9	21.5	-11.2	20.8	9.2	14.0	-14.9	14.1

## Return/Risk Ratio and Drawdown - Total Return

Index (GBP)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Developed Europe SMID Cap Tradable Plus	1.1	0.1	0.3	0.5		-9.7	-27.5	-33.1	-33.1
FTSE Developed Europe Mid Cap	1.0	0.1	0.3	0.5		-9.9	-27.8	-32.0	-32.0

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/Market	ICB Sector	Net MCap (GBPm)	Wgt %
Rheinmetall	Germany	Aerospace and Defense	17,511	1.14
Novonosis (Novozymes) B	Denmark	Pharmaceuticals and Biotechnology	16,701	1.09
Koninklijke Philips	Netherlands	Medical Equipment and Services	15,903	1.03
UPM-Kymmene	Finland	Industrial Materials	14,729	0.96
UCB Cap	Belgium	Pharmaceuticals and Biotechnology	14,241	0.93
InterContinental Hotels Group	UK	Travel and Leisure	13,548	0.88
Prysmian	Italy	Electronic and Electrical Equipment	13,378	0.87
Aviva	UK	Life Insurance	12,873	0.84
Symrise AG	Germany	Chemicals	12,612	0.82
Commerzbank	Germany	Banks	12,380	0.80
Totals			143,875	9.35

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	13	4.26	12	3.98	0.28
1510	Telecommunications	7	2.43	11	3.06	-0.63
2010	Health Care	25	9.62	28	9.82	-0.20
3010	Banks	21	7.54	16	6.57	0.97
3020	Financial Services	15	4.01	21	4.75	-0.74
3030	Insurance	19	6.73	18	6.17	0.55
3510	Real Estate	17	5.08	20	5.04	0.04
4010	Automobiles and Parts	4	1.18	6	1.35	-0.17
4020	Consumer Products and Services	17	4.81	19	4.51	0.30
4030	Media	6	2.52	7	2.36	0.16
4040	Retailers	8	2.43	9	2.26	0.17
4050	Travel and Leisure	9	2.99	8	2.73	0.26
4510	Food Beverage and Tobacco	12	3.18	12	2.97	0.21
4520	Personal Care Drug and Grocery Stores	9	2.09	8	2.01	0.09
5010	Construction and Materials	14	4.56	17	4.70	-0.14
5020	Industrial Goods and Services	61	22.26	64	21.94	0.32
5510	Basic Resources	13	4.47	14	4.30	0.17
5520	Chemicals	12	4.40	16	4.65	-0.24
6010	Energy	7	2.51	8	3.17	-0.66
6510	Utilities	8	2.92	14	3.67	-0.74
Totals		297	100.00	328	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/Market Breakdown

	Developed Europe SMID Cap Tradable Plus		FTSE Developed Europe Mid Cap		
Country/Market	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
Austria	6	1.66	7	1.79	-0.13
Belgium	9	2.98	11	3.26	-0.28
Denmark	11	3.85	7	2.48	1.38
Finland	11	3.92	9	3.46	0.46
France	32	8.77	39	9.56	-0.79
Germany	31	11.45	41	12.19	-0.73
Ireland	5	2.42	5	2.33	0.09
Italy	25	7.83	26	7.28	0.55
Netherlands	15	6.30	18	6.36	-0.07
Norway	11	3.07	15	3.34	-0.26
Poland	8	2.87	10	3.07	-0.20
Portugal	2	0.75	2	0.72	0.03
Spain	7	2.12	12	2.51	-0.39
Sweden	21	6.18	33	8.72	-2.54
Switzerland	25	8.49	27	8.86	-0.36
UK	78	27.33	66	24.08	3.25
Totals	297	100.00	328	100.00	

Index Characteristics

Attributes	Developed Europe SMID Cap Tradable Plus	FTSE Developed Europe Mid Cap
Number of constituents	297	328
Net MCap (GBPm)	1,538,754	1,594,869
Dividend Yield %	3.23	3.23
Constituent Sizes (Net MCap GBPm)		
Average	5,181	4,862
Largest	17,511	17,511
Smallest	1,522	150
Median	4,211	4,154
Weight of Largest Constituent (%)	1.14	1.10
Top 10 Holdings (% Index MCap)	9.35	9.02

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