

FTSE Developed Europe SMID Cap Tradable Plus Index (USD)

Data as at: 29 March 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 (USD) | Return % | | | | | | Return pa %* | | Volatility %** | | |
|---|----------|------|-----|------|-----|------|--------------|-----|----------------|------|------|
| | 3M | 6M | YTD | 12M | 3YR | 5YR | 3YR | 5YR | 1YR | 3YR | 5YR |
| Developed Europe SMID Cap Tradable Plus | 2.7 | 17.4 | 2.7 | 13.7 | 2.7 | 33.3 | 0.9 | 5.9 | 15.3 | 20.0 | 23.0 |
| FTSE Developed Europe Mid Cap | 2.1 | 16.5 | 2.1 | 12.6 | 1.3 | 34.4 | 0.4 | 6.1 | 15.2 | 20.0 | 23.2 |

* 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 % (USD) | 2014 | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|-------|------|------|------|-------|------|------|------|-------|------|
| Developed Europe SMID Cap Tradable Plus | -10.5 | 4.1 | -1.5 | 33.3 | -16.3 | 27.6 | 10.4 | 12.6 | -24.4 | 21.5 |
| FTSE Developed Europe Mid Cap | -4.1 | 5.0 | -1.2 | 33.0 | -16.4 | 25.7 | 12.7 | 13.0 | -24.4 | 20.9 |

Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|-------------------|-----|-----|------|--------------|-------|-------|-------|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| Developed Europe SMID Cap Tradable Plus | 1.1 | 0.0 | 0.3 | 0.2 | -14.8 | -41.9 | -41.9 | -41.9 |
| FTSE Developed Europe Mid Cap | 1.0 | 0.0 | 0.3 | 0.2 | -15.1 | -42.1 | -42.1 | -42.1 |

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 (USDm) | Wgt % |
|-------------------------------|-------------|-----------------------------------|-----------------|-------|
| Rheinmetall | Germany | Aerospace and Defense | 24,410 | 1.22 |
| Novonosis (Novozymes) B | Denmark | Pharmaceuticals and Biotechnology | 20,408 | 1.02 |
| UPM-Kymmene | Finland | Industrial Materials | 17,756 | 0.89 |
| InterContinental Hotels Group | UK | Travel and Leisure | 17,167 | 0.86 |
| Aviva | UK | Life Insurance | 17,116 | 0.86 |
| Sage Group | UK | Software and Computer Services | 16,367 | 0.82 |
| Koninklijke Philips | Netherlands | Medical Equipment and Services | 15,704 | 0.79 |
| Symrise AG | Germany | Chemicals | 15,594 | 0.78 |
| Heidelberg Materials AG | Germany | Construction and Materials | 15,348 | 0.77 |
| Moncler | Italy | Personal Goods | 15,253 | 0.76 |
| Totals | | | 175,123 | 8.76 |

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 | 4.23 | 12 | 3.91 | 0.33 |
| 1510 | Telecommunications | 7 | 2.20 | 11 | 2.71 | -0.51 |
| 2010 | Health Care | 26 | 9.27 | 27 | 8.82 | 0.45 |
| 3010 | Banks | 21 | 7.13 | 16 | 6.39 | 0.74 |
| 3020 | Financial Services | 15 | 4.07 | 21 | 4.85 | -0.78 |
| 3030 | Insurance | 19 | 6.67 | 19 | 6.28 | 0.39 |
| 3510 | Real Estate | 17 | 4.99 | 20 | 5.07 | -0.09 |
| 4010 | Automobiles and Parts | 4 | 1.27 | 6 | 1.49 | -0.22 |
| 4020 | Consumer Products and Services | 18 | 5.27 | 20 | 4.96 | 0.31 |
| 4030 | Media | 6 | 2.44 | 7 | 2.34 | 0.10 |
| 4040 | Retailers | 7 | 2.39 | 9 | 2.42 | -0.02 |
| 4050 | Travel and Leisure | 9 | 3.13 | 8 | 2.92 | 0.21 |
| 4510 | Food Beverage and Tobacco | 12 | 3.10 | 12 | 2.98 | 0.12 |
| 4520 | Personal Care Drug and Grocery Stores | 9 | 2.10 | 8 | 2.12 | -0.02 |
| 5010 | Construction and Materials | 13 | 4.51 | 16 | 4.65 | -0.15 |
| 5020 | Industrial Goods and Services | 63 | 22.62 | 65 | 22.37 | 0.25 |
| 5510 | Basic Resources | 13 | 4.31 | 14 | 4.18 | 0.13 |
| 5520 | Chemicals | 12 | 4.75 | 17 | 5.16 | -0.41 |
| 6010 | Energy | 8 | 2.70 | 8 | 2.82 | -0.11 |
| 6510 | Utilities | 8 | 2.85 | 14 | 3.57 | -0.72 |
| Totals | | 300 | 100.00 | 330 | 100.00 | |

INFORMATION

Index Universe

FTSE Developed Europe All Cap Index

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 | 7 | 1.96 | 7 | 1.75 | 0.20 |
| Belgium | 9 | 2.89 | 12 | 3.29 | -0.39 |
| Denmark | 11 | 3.63 | 7 | 2.43 | 1.21 |
| Finland | 11 | 3.60 | 9 | 3.20 | 0.40 |
| France | 32 | 9.37 | 39 | 10.28 | -0.92 |
| Germany | 31 | 11.75 | 41 | 12.39 | -0.64 |
| Ireland | 5 | 2.45 | 5 | 2.39 | 0.06 |
| Italy | 25 | 7.86 | 27 | 7.56 | 0.30 |
| Netherlands | 15 | 6.21 | 18 | 6.30 | -0.09 |
| Norway | 12 | 3.08 | 16 | 3.40 | -0.32 |
| Poland | 8 | 2.68 | 10 | 2.84 | -0.16 |
| Portugal | 2 | 0.63 | 2 | 0.62 | 0.02 |
| Spain | 7 | 2.01 | 12 | 2.41 | -0.40 |
| Sweden | 21 | 5.95 | 33 | 8.79 | -2.84 |
| Switzerland | 25 | 8.39 | 26 | 8.08 | 0.31 |
| UK | 79 | 27.52 | 66 | 24.27 | 3.25 |
| Totals | 300 | 100.00 | 330 | 100.00 | |

Index Characteristics

| Attributes | Developed Europe SMID Cap Tradable Plus | FTSE Developed Europe Mid Cap |
|-----------------------------------|---|-------------------------------|
| Number of constituents | 300 | 330 |
| Net MCap (USDm) | 1,999,741 | 2,053,367 |
| Dividend Yield % | - | 3.01 |
| Constituent Sizes (Net MCap USDm) | | |
| Average | 6,666 | 6,222 |
| Largest | 24,410 | 24,410 |
| Smallest | 2,490 | 164 |
| Median | 5,432 | 5,305 |
| Weight of Largest Constituent (%) | 1.22 | 1.19 |
| Top 10 Holdings (% Index MCap) | 8.76 | 8.53 |

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