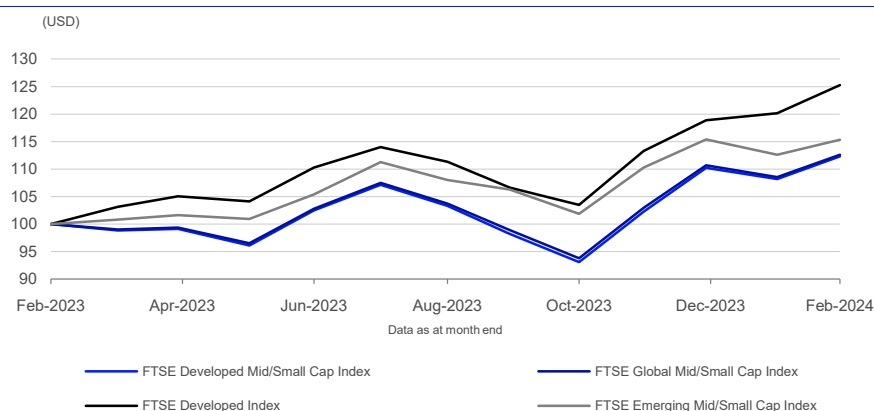


FTSE Developed Mid/Small Cap Index

Data as at: 29 February 2024

The FTSE Developed Mid/Small Cap Index is a market-capitalisation weighted index representing the performance of mid and small cap stocks in developed markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds. The index is derived from the FTSE Global Equity Index Series which covers 99% of the world's investable market capitalization.

1-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
FTSE Developed Mid/Small Cap Index	9.8	8.7	1.9	12.3	10.4	48.2	3.3	8.2	13.3	17.8	20.9
FTSE Global Mid/Small Cap Index	9.4	8.6	1.7	12.6	10.5	48.1	3.4	8.2	12.6	17.2	20.7
FTSE Developed Index	10.5	12.5	5.3	25.2	28.6	76.0	8.7	12.0	10.5	15.8	18.1
FTSE Emerging Mid/Small Cap Index	4.6	6.8	-0.1	15.3	11.8	45.6	3.8	7.8	9.3	13.6	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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
CrowdStrike Holdings	United States	Software and Computer Services	69,067	0.37
Trane Technologies PLC	United States	Construction and Materials	64,096	0.35
Workday	United States	Software and Computer Services	59,048	0.32
Apollo Global Management Inc	United States	Investment Banking and Brokerage Services	58,224	0.31
Paccar	United States	Industrial Transportation	56,757	0.31
Constellation Software	Canada	Software and Computer Services	55,122	0.30
Constellation Energy	United States	Electricity	54,095	0.29
Hilton Worldwide	United States	Travel and Leisure	50,814	0.27
Ross Stores	United States	Retailers	49,938	0.27
Welltower Inc.	United States	Real Estate Investment Trusts	49,396	0.27
Totals			566,557	3.06

FEATURES

Coverage

Small and mid cap constituents in Developed markets.

Objective

The index is designed for use in the creation of index tracking funds, derivatives 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 Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

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

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	237	249,332	1.35
Austria	27	54,222	0.29
Belgium	36	91,180	0.49
Canada	157	1,154,651	6.23
Denmark	31	122,516	0.66
Finland	28	91,050	0.49
France	107	302,696	1.63
Germany	128	342,208	1.85
Hong Kong	86	47,943	0.26
Ireland	5	33,616	0.18
Israel	67	78,662	0.42
Italy	81	204,797	1.11
Japan	1263	1,245,674	6.72
Korea	429	247,912	1.34
Netherlands	43	183,160	0.99
New Zealand	25	35,733	0.19
Norway	55	110,482	0.60
Poland	28	78,705	0.42
Portugal	12	22,201	0.12
Singapore	48	42,815	0.23
Spain	43	78,196	0.42
Sweden	121	289,420	1.56
Switzerland	89	230,949	1.25
UK	242	773,013	4.17
USA	1550	12,422,317	67.03
Totals	4938	18,533,448	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	527	2,312,163	12.48
1510	Telecommunications	99	190,197	1.03
2010	Health Care	440	1,609,859	8.69
3010	Banks	220	798,535	4.31
3020	Financial Services	226	971,027	5.24
3030	Insurance	113	827,151	4.46
3510	Real Estate	403	1,321,910	7.13
4010	Automobiles and Parts	114	254,840	1.38
4020	Consumer Products and Services	280	955,317	5.15
4030	Media	106	318,203	1.72
4040	Retailers	173	595,292	3.21
4050	Travel and Leisure	189	631,522	3.41
4510	Food, Beverage and Tobacco	174	432,166	2.33
4520	Personal Care, Drug and Grocery Stores	121	386,393	2.08
5010	Construction and Materials	228	831,653	4.49
5020	Industrial Goods and Services	808	3,147,835	16.98
5510	Basic Resources	230	667,069	3.60
5520	Chemicals	161	487,778	2.63
6010	Energy	175	906,073	4.89
6510	Utilities	151	888,465	4.79
Totals		4938	18,533,448	100.00

INFORMATION

Index Universe

FTSE Developed All Cap Index

Index Launch

17 December 2018

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Via FTP and email

Distribution

End-of-day

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE Developed Mid/Small Cap
Number of constituents	4938
Net MCap (USDm)	18,533,448
Dividend Yield %	1.99
Constituent Sizes (Net MCap USDm)	
Average	3,753
Largest	69,067
Smallest	12
Median	1,320
Weight of Largest Constituent (%)	0.37
Top 10 Holdings (% Index MCap)	3.06

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