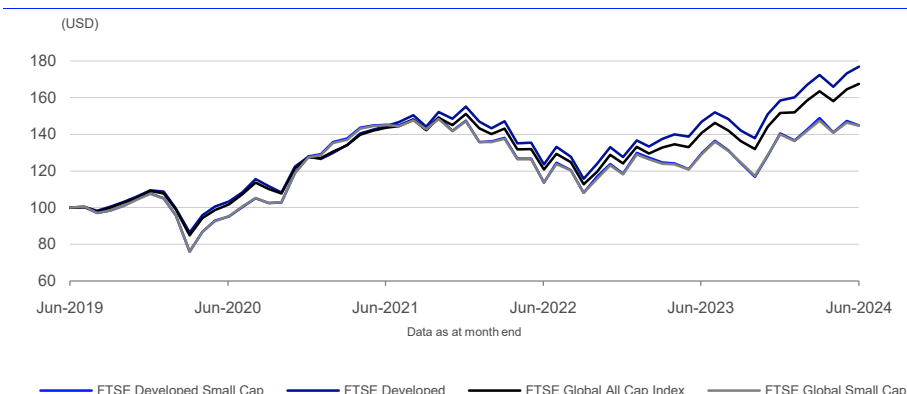


FTSE Developed Small Cap Index

Data as at: 28 June 2024

The FTSE Developed Small Cap Index is one of a range of indices designed to help global investors benchmark their international investments. It comprises small cap stocks providing coverage of Developed markets. The 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 (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
FTSE Developed Small Cap	-2.7	3.2	3.2	11.7	-0.2	44.9	-0.1	7.7	14.3	19.4	22.2
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Global All Cap Index	2.5	10.5	10.5	19.0	16.6	67.5	5.3	10.9	9.6	15.6	17.7
FTSE Global Small Cap	-1.9	3.4	3.4	12.0	-0.3	44.8	-0.1	7.7	13.2	18.4	21.6

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Developed Small Cap	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7	15.3	-19.6	18.4
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Global All Cap Index	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2
FTSE Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Developed Small Cap	0.9	0.0	0.3	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Developed	2.2	0.4	0.7	0.6	-10.4	-26.1	-34.0	-34.0
FTSE Global All Cap Index	2.0	0.3	0.6	0.6	-10.8	-26.1	-34.3	-34.3
FTSE Global Small Cap	1.0	0.0	0.4	0.4	-14.6	-29.7	-40.5	-40.5

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 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. Both gross and net of tax indices are available.

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 (USDm)	Wgt %
Super Micro Computer	USA	Technology Hardware and Equipment	40,518	0.59
Vertiv Holdings Co (A)	USA	Technology Hardware and Equipment	30,934	0.45
Deckers Outdoor	USA	Personal Goods	24,670	0.36
Applovin	USA	Software and Computer Services	21,785	0.32
Microstrategy Class A	USA	Software and Computer Services	21,531	0.31
Entegris Inc	USA	Technology Hardware and Equipment	20,348	0.30
Booz Allen Hamilton	USA	Industrial Support Services	19,667	0.29
WSP Global	Canada	Construction and Materials	19,400	0.28
Carlisle Cos Inc	USA	General Industrials	19,244	0.28
AerCap Holdings N.V.	USA	Industrial Transportation	18,690	0.27
Totals			236,788	3.46

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	185	142,040	2.08
Austria	19	20,606	0.30
Belgium	23	30,702	0.45
Canada	119	442,502	6.47
Denmark	23	57,705	0.84
Finland	19	28,676	0.42
France	63	69,911	1.02
Germany	84	81,128	1.19
Hong Kong	51	16,249	0.24
Ireland	1	948	0.01
Israel	40	20,641	0.30
Italy	53	60,924	0.89
Japan	924	394,900	5.77
Korea	319	124,911	1.83
Netherlands	23	26,700	0.39
New Zealand	12	7,775	0.11
Norway	41	55,813	0.82
Poland	20	25,112	0.37
Portugal	11	8,504	0.12
Singapore	31	17,945	0.26
Spain	29	32,582	0.48
Sweden	89	121,682	1.78
Switzerland	63	82,187	1.20
UK	169	270,615	3.96
USA	1153	4,701,486	68.71
Totals	3564	6,842,244	100.00

INFORMATION

Index Universe

Small cap segment of 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

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	409	918,153	13.42
1510	Telecommunications	64	76,323	1.12
2010	Health Care	329	599,261	8.76
3010	Banks	167	366,302	5.35
3020	Financial Services	165	331,798	4.85
3030	Insurance	61	204,346	2.99
3510	Real Estate	289	497,894	7.28
4010	Automobiles and Parts	77	65,734	0.96
4020	Consumer Products and Services	205	435,801	6.37
4030	Media	70	66,409	0.97
4040	Retailers	128	249,542	3.65
4050	Travel and Leisure	132	216,305	3.16
4510	Food Beverage and Tobacco	113	160,371	2.34
4520	Personal Care Drug and Grocery Stores	81	98,216	1.44
5010	Construction and Materials	174	412,357	6.03
5020	Industrial Goods and Services	588	1,133,525	16.57
5510	Basic Resources	180	294,575	4.31
5520	Chemicals	101	124,025	1.81
6010	Energy	138	387,894	5.67
6510	Utilities	93	203,414	2.97
Totals		3564	6,842,244	100.00

Index Characteristics

Attributes	FTSE Developed Small Cap	FTSE Developed
Number of constituents	3564	2072
Net MCap (USDm)	6,842,244	67,387,760
Dividend Yield %	1.86	1.80
Constituent Sizes (Net MCap USDm)		
Average	1,920	32,523
Largest	40,518	3,319,306
Smallest	23	149
Median	857	7,744
Weight of Largest Constituent (%)	0.59	4.93
Top 10 Holdings (% Index MCap)	3.46	24.12

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659