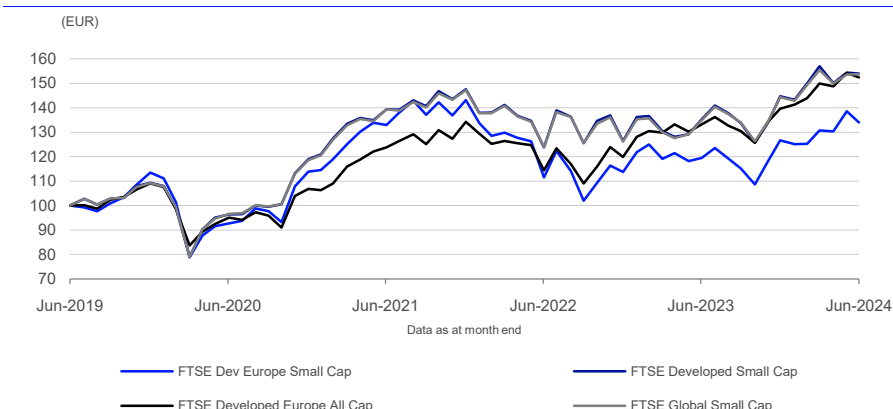


FTSE Developed Europe Small Cap Index

Data as at: 28 June 2024

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	2.5	5.8	5.8	12.2	0.8	34.1	0.3	6.0	13.3	16.5	21.5
FTSE Developed Small Cap	-1.9	6.4	6.4	13.8	10.4	54.0	3.4	9.0	12.4	16.8	19.6
FTSE Developed Europe All Cap	1.7	9.2	9.2	14.3	23.0	52.4	7.2	8.8	9.8	12.6	16.2
FTSE Global Small Cap	-1.1	6.5	6.5	14.0	10.4	53.8	3.3	9.0	11.4	15.9	19.1

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE Dev Europe Small Cap	7.1	21.1	0.1	17.7	-15.1	31.6	0.4	25.7	-20.6	11.4
FTSE Developed Small Cap	16.8	10.0	15.4	7.0	-8.8	29.1	8.9	24.1	-14.3	14.4
FTSE Developed Europe All Cap	7.4	10.3	2.9	11.8	-10.6	27.3	-2.0	25.6	-10.7	16.4
FTSE Global Small Cap	16.7	9.2	15.1	7.7	-9.3	28.3	8.6	24.2	-14.3	14.4

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	1.0	0.0	0.3	0.4	-14.2	-31.6	-42.1	-42.1
FTSE Developed Small Cap	1.2	0.2	0.5	0.6	-11.9	-21.2	-40.4	-40.4
FTSE Developed Europe All Cap	1.5	0.6	0.5	0.5	-8.8	-21.0	-36.0	-36.0
FTSE Global Small Cap	1.3	0.2	0.5	0.6	-11.0	-20.3	-39.9	-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 %
Zealand Pharma A/S	Denmark	Pharmaceuticals and Biotechnology	7,005	0.77
Diploma	UK	Industrial Support Services	6,549	0.72
Addtech B	Sweden	Electronic and Electrical Equipment	5,167	0.57
BPER Banca	Italy	Banks	4,983	0.55
AAK	Sweden	Food Producers	4,759	0.52
SPIE SA	France	Construction and Materials	4,556	0.50
Bawag Group AG	Austria	Banks	4,510	0.50
Tritax Big Box REIT	UK	Real Estate Investment Trusts	4,505	0.50
LondonMetric Property	UK	Real Estate Investment Trusts	4,504	0.50
NKT A/S	Denmark	Electronic and Electrical Equipment	4,383	0.48
Totals			50,920	5.60

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (EURm)	Wgt %
1010	Technology	65	82,440	9.07
1510	Telecommunications	17	17,545	1.93
2010	Health Care	54	64,250	7.07
3010	Banks	34	70,147	7.72
3020	Financial Services	51	58,325	6.42
3030	Insurance	12	23,403	2.58
3510	Real Estate	70	85,602	9.42
4010	Automobiles and Parts	14	10,950	1.21
4020	Consumer Products and Services	30	42,530	4.68
4030	Media	21	18,486	2.03
4040	Retailers	25	22,233	2.45
4050	Travel and Leisure	24	25,472	2.80
4510	Food Beverage and Tobacco	25	35,131	3.87
4520	Personal Care Drug and Grocery Stores	15	16,259	1.79
5010	Construction and Materials	42	55,220	6.08
5020	Industrial Goods and Services	137	174,929	19.25
5510	Basic Resources	26	27,876	3.07
5520	Chemicals	15	17,890	1.97
6010	Energy	33	40,488	4.46
6510	Utilities	20	19,427	2.14
Totals		730	908,604	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	19	19,226	2.12
Belgium	23	28,647	3.15
Denmark	23	53,842	5.93
Finland	19	26,756	2.94
France	63	65,231	7.18
Germany	84	75,697	8.33
Ireland	1	884	0.10
Italy	53	56,846	6.26
Netherlands	23	24,912	2.74
Norway	41	52,077	5.73
Poland	20	23,431	2.58
Portugal	11	7,935	0.87
Spain	29	30,400	3.35
Sweden	89	113,536	12.50
Switzerland	63	76,685	8.44
UK	169	252,498	27.79
Totals	730	908,604	100.00

Index Characteristics

Attributes	FTSE Dev Europe Small Cap	FTSE Developed Small Cap
Number of constituents	730	3564
Net MCap (EURm)	908,604	6,384,179
Dividend Yield %	3.18	1.86
Constituent Sizes (Net MCap EURm)		
Average	1,245	1,791
Largest	7,005	37,806
Smallest	71	21
Median	969	800
Weight of Largest Constituent (%)	0.77	0.59
Top 10 Holdings (% Index MCap)	5.60	3.46

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