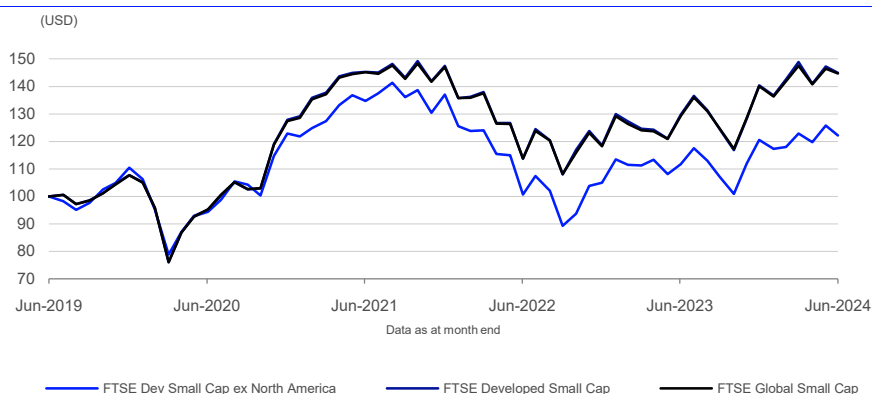


FTSE Developed Small Cap ex North America Index

Data as at: 28 June 2024

The FTSE Developed Small Cap ex North America Index is one of a range of indices designed to help North American investors benchmark their international investments. It comprises small cap stocks providing coverage of Developed markets, excluding the US and Canada. 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 Dev Small Cap ex North America	-0.5	1.3	1.3	9.4	-9.3	22.2	-3.2	4.1	13.6	18.2	21.4
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 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
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

* 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 Dev Small Cap ex North America	-4.7	8.0	-0.7	33.3	-18.1	23.0	11.3	11.5	-23.4	14.9
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 Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4
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

FEATURES

Coverage

Small cap stocks in Developed markets (excluding the US and Canada) 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 indices use 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Dev Small Cap ex North America	0.7	-0.2	0.2	0.2	-15.8	-39.1	-39.9	-42.9
FTSE Developed Small Cap	0.9	0.0	0.3	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Global Small Cap	1.0	0.0	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Global All Cap Index	2.0	0.3	0.6	0.6	-10.8	-26.1	-34.3	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Zealand Pharma A/S	Denmark	Pharmaceuticals and Biotechnology	7,507	0.44
Diploma	UK	Industrial Support Services	7,019	0.41
Addtech B	Sweden	Electronic and Electrical Equipment	5,538	0.33
BPER Banca	Italy	Banks	5,341	0.31
AAK	Sweden	Food Producers	5,100	0.30
HD Hyundai Electric	Korea	Electronic and Electrical Equipment	4,915	0.29
SPIE SA	France	Construction and Materials	4,882	0.29
Bawag Group AG	Austria	Banks	4,833	0.28
Tritax Big Box REIT	UK	Real Estate Investment Trusts	4,828	0.28
LondonMetric Property	UK	Real Estate Investment Trusts	4,827	0.28
Totals			54,791	3.23

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	257	178,160	10.49
1510	Telecommunications	45	27,758	1.63
2010	Health Care	180	117,617	6.93
3010	Banks	82	107,776	6.35
3020	Financial Services	102	86,029	5.07
3030	Insurance	24	34,006	2.00
3510	Real Estate	187	156,324	9.20
4010	Automobiles and Parts	62	31,907	1.88
4020	Consumer Products and Services	115	84,529	4.98
4030	Media	56	30,832	1.82
4040	Retailers	85	50,000	2.94
4050	Travel and Leisure	88	53,078	3.13
4510	Food Beverage and Tobacco	85	62,074	3.66
4520	Personal Care Drug and Grocery Stores	66	39,219	2.31
5010	Construction and Materials	130	98,018	5.77
5020	Industrial Goods and Services	407	307,656	18.12
5510	Basic Resources	126	83,998	4.95
5520	Chemicals	81	53,848	3.17
6010	Energy	65	60,983	3.59
6510	Utilities	49	34,445	2.03
Totals		2292	1,698,256	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

Review Dates

Semi-annually in March and September

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	185	142,040	8.36
Austria	19	20,606	1.21
Belgium	23	30,702	1.81
Denmark	23	57,705	3.40
Finland	19	28,676	1.69
France	63	69,911	4.12
Germany	84	81,128	4.78
Hong Kong	51	16,249	0.96
Ireland	1	948	0.06
Israel	40	20,641	1.22
Italy	53	60,924	3.59
Japan	924	394,900	23.25
Korea	319	124,911	7.36
Netherlands	23	26,700	1.57
New Zealand	12	7,775	0.46
Norway	41	55,813	3.29
Poland	20	25,112	1.48
Portugal	11	8,504	0.50
Singapore	31	17,945	1.06
Spain	29	32,582	1.92
Sweden	89	121,682	7.17
Switzerland	63	82,187	4.84
UK	169	270,615	15.93
Totals	2292	1,698,256	100.00

Index Characteristics

Attributes	FTSE Dev Small Cap ex North America	FTSE Developed Small Cap
Number of constituents	2292	3564
Net MCap (USDm)	1,698,256	6,842,244
Dividend Yield %	2.91	1.86
Constituent Sizes (Net MCap USDm)		
Average	741	1,920
Largest	7,507	40,518
Smallest	23	23
Median	449	857
Weight of Largest Constituent (%)	0.44	0.59
Top 10 Holdings (% Index MCap)	3.23	3.46

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