

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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