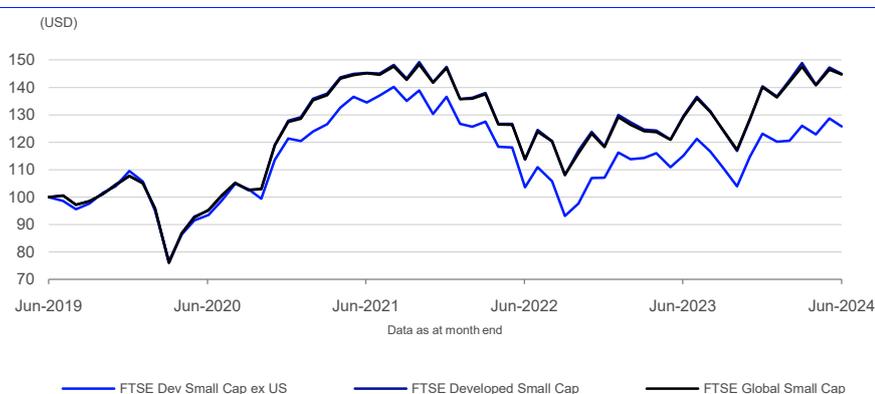


FTSE Developed Small Cap ex US Index

Data as at: 28 June 2024

The FTSE Developed Small Cap ex US Index is one of a range of indices designed to help US investors benchmark their international investments. It comprises small cap stocks providing coverage of Developed markets, excluding the US. 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 US	-0.2	2.2	2.2	9.2	-6.5	25.8	-2.2	4.7	13.1	18.1	21.6
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 US	-5.2	2.2	3.5	29.8	-18.5	23.4	10.9	12.5	-21.6	15.0
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

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 US	0.8	-0.1	0.2	0.2	-15.2	-35.9	-41.2	-44.1
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

FEATURES

Coverage

Small cap stocks in Developed markets (excluding the US) 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 (USDm)	Wgt %
WSP Global	Canada	Construction and Materials	19,400	0.91
RB Global Inc	Canada	Consumer Services	13,934	0.65
TFI International	Canada	Industrial Transportation	11,562	0.54
Arc Resources	Canada	Oil Gas and Coal	10,640	0.50
Kinross Gold	Canada	Precious Metals and Mining	10,179	0.48
Stantec Inc	Canada	Construction and Materials	9,541	0.45
Emera Inc	Canada	Electricity	9,530	0.45
First Quantum Minerals	Canada	Industrial Metals and Mining	8,911	0.42
GFL Environmental Holdings	Canada	Waste and Disposal Services	8,676	0.41
Descartes Sys	Canada	Software and Computer Services	8,239	0.38
Totals			110,612	5.17

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	264	208,475	9.74
1510	Telecommunications	47	29,221	1.36
2010	Health Care	182	120,188	5.61
3010	Banks	84	111,674	5.22
3020	Financial Services	107	102,120	4.77
3030	Insurance	26	42,850	2.00
3510	Real Estate	202	198,030	9.25
4010	Automobiles and Parts	64	37,917	1.77
4020	Consumer Products and Services	118	106,963	5.00
4030	Media	56	30,832	1.44
4040	Retailers	88	59,036	2.76
4050	Travel and Leisure	89	55,376	2.59
4510	Food Beverage and Tobacco	87	66,721	3.12
4520	Personal Care Drug and Grocery Stores	67	41,746	1.95
5010	Construction and Materials	133	134,546	6.28
5020	Industrial Goods and Services	420	357,819	16.71
5510	Basic Resources	154	178,694	8.35
5520	Chemicals	82	56,460	2.64
6010	Energy	79	113,944	5.32
6510	Utilities	62	88,145	4.12
Totals		2411	2,140,758	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

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	185	142,040	6.64
Austria	19	20,606	0.96
Belgium	23	30,702	1.43
Canada	119	442,502	20.67
Denmark	23	57,705	2.70
Finland	19	28,676	1.34
France	63	69,911	3.27
Germany	84	81,128	3.79
Hong Kong	51	16,249	0.76
Ireland	1	948	0.04
Israel	40	20,641	0.96
Italy	53	60,924	2.85
Japan	924	394,900	18.45
Korea	319	124,911	5.83
Netherlands	23	26,700	1.25
New Zealand	12	7,775	0.36
Norway	41	55,813	2.61
Poland	20	25,112	1.17
Portugal	11	8,504	0.40
Singapore	31	17,945	0.84
Spain	29	32,582	1.52
Sweden	89	121,682	5.68
Switzerland	63	82,187	3.84
UK	169	270,615	12.64
Totals	2411	2,140,758	100.00

Index Characteristics

Attributes	FTSE Dev Small Cap ex US	FTSE Developed Small Cap
Number of constituents	2411	3564
Net MCap (USDm)	2,140,758	6,842,244
Dividend Yield %	2.80	1.86
Constituent Sizes (Net MCap USDm)		
Average	888	1,920
Largest	19,400	40,518
Smallest	23	23
Median	475	857
Weight of Largest Constituent (%)	0.91	0.59
Top 10 Holdings (% Index MCap)	5.17	3.46

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