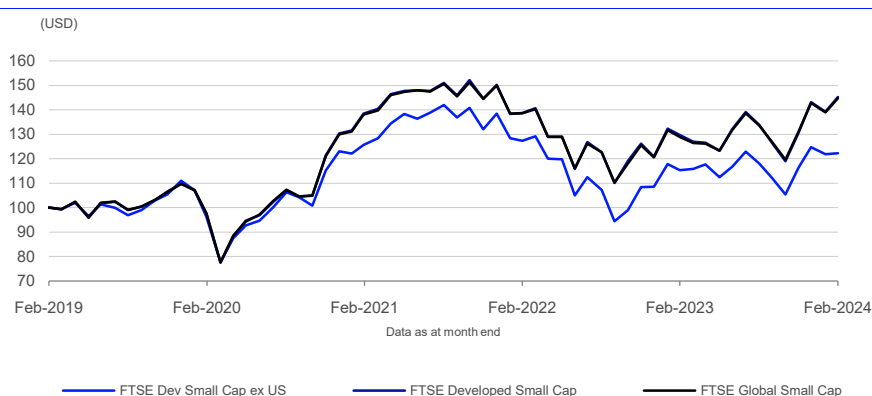


# FTSE Developed Small Cap ex US Index

Data as at: 29 February 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	5.1	3.5	-2.0	6.0	-2.7	22.3	-0.9	4.1	13.3	18.0	21.7
FTSE Developed Small Cap	11.2	8.6	1.5	12.0	5.0	45.3	1.6	7.8	15.3	19.5	22.3
FTSE Global Small Cap	10.4	8.4	1.4	12.3	4.9	44.8	1.6	7.7	14.1	18.6	21.8
FTSE Global Equity Index Series wi All Cap	9.9	11.5	4.5	22.4	21.4	66.0	6.7	10.7	10.3	15.6	18.0

\* 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 Equity Index Series wi All Cap	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) 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.

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	0.4	-0.1	0.2	0.2	-15.2	-35.9	-41.2	-44.1
FTSE Developed Small Cap	0.8	0.1	0.3	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Global Small Cap	0.8	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Global Equity Index Series wi All Cap	2.1	0.4	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	ICB Sector	Net MCap (USDm)	Wgt %
WSP Global	Canada	Construction and Materials	18,614	0.91
Cameco Corp	Canada	Alternative Energy	17,506	0.85
RB Global Inc	Canada	Consumer Services	13,636	0.67
TFI International	Canada	Industrial Transportation	12,017	0.59
Arc Resources	Canada	Oil Gas and Coal	10,298	0.50
Open Text Corp	Canada	Software and Computer Services	10,288	0.50
Emera Inc	Canada	Electricity	9,622	0.47
Stantec Inc	Canada	Construction and Materials	9,284	0.45
Toromont Industries	Canada	Industrial Support Services	7,417	0.36
Descartes Sys	Canada	Software and Computer Services	7,327	0.36
Totals			116,009	5.66

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	268	211,071	10.30
1510	Telecommunications	50	29,779	1.45
2010	Health Care	189	117,929	5.76
3010	Banks	85	106,046	5.18
3020	Financial Services	103	91,234	4.45
3030	Insurance	25	40,540	1.98
3510	Real Estate	211	194,632	9.50
4010	Automobiles and Parts	62	40,968	2.00
4020	Consumer Products and Services	120	105,736	5.16
4030	Media	59	26,970	1.32
4040	Retailers	90	51,296	2.50
4050	Travel and Leisure	89	57,412	2.80
4510	Food Beverage and Tobacco	85	53,209	2.60
4520	Personal Care Drug and Grocery Stores	68	46,568	2.27
5010	Construction and Materials	129	126,261	6.16
5020	Industrial Goods and Services	420	340,308	16.61
5510	Basic Resources	160	149,013	7.27
5520	Chemicals	82	55,517	2.71
6010	Energy	77	122,450	5.98
6510	Utilities	61	81,913	4.00
Totals		2433	2,048,853	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 Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	189	131,847	6.44
Austria	19	19,646	0.96
Belgium	24	27,208	1.33
Canada	122	418,348	20.42
Denmark	22	50,207	2.45
Finland	19	26,186	1.28
France	65	72,022	3.52
Germany	83	82,365	4.02
Hong Kong	49	13,952	0.68
Ireland	1	1,078	0.05
Israel	42	27,266	1.33
Italy	55	58,859	2.87
Japan	915	396,764	19.37
Korea	335	121,473	5.93
Netherlands	24	28,071	1.37
New Zealand	15	11,120	0.54
Norway	39	43,426	2.12
Poland	18	20,611	1.01
Portugal	10	7,741	0.38
Singapore	32	17,291	0.84
Spain	32	33,647	1.64
Sweden	86	107,083	5.23
Switzerland	64	80,974	3.95
UK	173	251,666	12.28
Totals	2433	2,048,853	100.00

Index Characteristics

Attributes	FTSE Dev Small Cap ex US	FTSE Developed Small Cap
Number of constituents	2433	3602
Net MCap (USDm)	2,048,853	6,719,059
Dividend Yield %	2.78	1.84
Constituent Sizes (Net MCap USDm)		
Average	842	1,865
Largest	18,614	39,752
Smallest	19	12
Median	465	827
Weight of Largest Constituent (%)	0.91	0.59
Top 10 Holdings (% Index MCap)	5.66	3.57

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