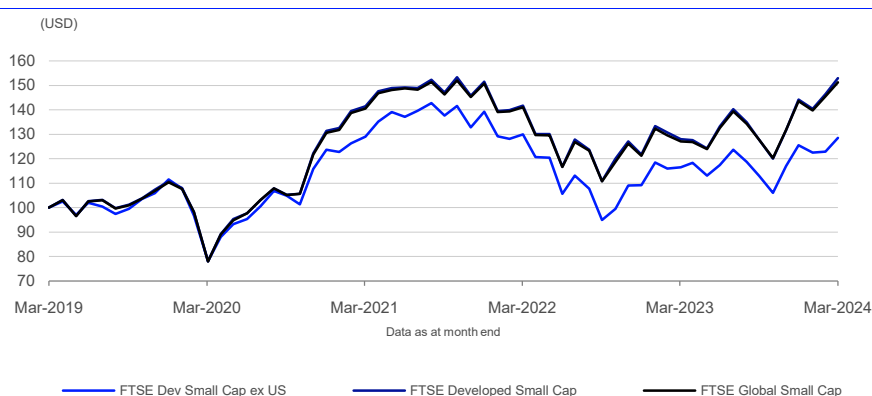


FTSE Developed Small Cap ex US Index

Data as at: 29 March 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	2.4	13.8	2.4	10.3	-0.5	28.5	-0.2	5.1	12.9	17.9	21.8
FTSE Developed Small Cap	6.0	19.7	6.0	19.5	8.1	53.0	2.6	8.9	14.5	19.2	22.3
FTSE Global Small Cap	5.3	18.4	5.3	19.0	7.6	51.3	2.5	8.6	13.5	18.3	21.8
FTSE Global Equity Index Series wi All Cap	7.9	19.9	7.9	23.1	22.0	69.4	6.9	11.1	9.8	15.5	18.1

* 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 % (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	0.9	0.0	0.2	0.2	-15.2	-35.9	-41.2	-44.1
FTSE Developed Small Cap	1.5	0.1	0.4	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Global Small Cap	1.5	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Global Equity Index Series wi All Cap	2.5	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	19,552	0.91
RB Global Inc	Canada	Consumer Services	13,772	0.64
TFI International	Canada	Industrial Transportation	12,749	0.59
Arc Resources	Canada	Oil Gas and Coal	10,631	0.49
Open Text Corp	Canada	Software and Computer Services	10,385	0.48
Emera Inc	Canada	Electricity	10,004	0.46
Stantec Inc	Canada	Construction and Materials	9,457	0.44
Toromont Industries	Canada	Industrial Support Services	7,774	0.36
Descartes Sys	Canada	Software and Computer Services	7,735	0.36
Kinross Gold	Canada	Precious Metals and Mining	7,524	0.35
Totals			109,583	5.08

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	265	209,310	9.70
1510	Telecommunications	47	29,691	1.38
2010	Health Care	184	126,735	5.87
3010	Banks	84	109,500	5.07
3020	Financial Services	107	101,489	4.70
3030	Insurance	26	41,439	1.92
3510	Real Estate	205	205,331	9.51
4010	Automobiles and Parts	64	42,104	1.95
4020	Consumer Products and Services	119	110,285	5.11
4030	Media	56	31,301	1.45
4040	Retailers	87	58,010	2.69
4050	Travel and Leisure	90	59,222	2.74
4510	Food Beverage and Tobacco	87	62,377	2.89
4520	Personal Care Drug and Grocery Stores	67	44,231	2.05
5010	Construction and Materials	133	137,234	6.36
5020	Industrial Goods and Services	424	361,472	16.75
5510	Basic Resources	159	172,398	7.99
5520	Chemicals	81	55,164	2.56
6010	Energy	78	116,330	5.39
6510	Utilities	61	84,724	3.93
Totals		2424	2,158,349	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	144,797	6.71
Austria	19	20,319	0.94
Belgium	22	29,040	1.35
Canada	122	437,391	20.27
Denmark	23	53,787	2.49
Finland	19	28,405	1.32
France	63	78,394	3.63
Germany	83	87,994	4.08
Hong Kong	51	15,332	0.71
Ireland	1	1,075	0.05
Israel	40	25,047	1.16
Italy	54	60,740	2.81
Japan	928	415,394	19.25
Korea	320	121,826	5.64
Netherlands	23	28,739	1.33
New Zealand	12	8,625	0.40
Norway	40	48,943	2.27
Poland	20	24,154	1.12
Portugal	11	8,589	0.40
Singapore	31	18,266	0.85
Spain	30	33,309	1.54
Sweden	89	118,852	5.51
Switzerland	63	82,092	3.80
UK	171	267,239	12.38
Totals	2424	2,158,349	100.00

Index Characteristics

Attributes	FTSE Dev Small Cap ex US	FTSE Developed Small Cap
Number of constituents	2424	3583
Net MCap (USDm)	2,158,349	7,009,872
Dividend Yield %	2.68	1.79
Constituent Sizes (Net MCap USDm)		
Average	890	1,956
Largest	19,552	50,847
Smallest	25	25
Median	494	880
Weight of Largest Constituent (%)	0.91	0.73
Top 10 Holdings (% Index MCap)	5.08	3.50

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