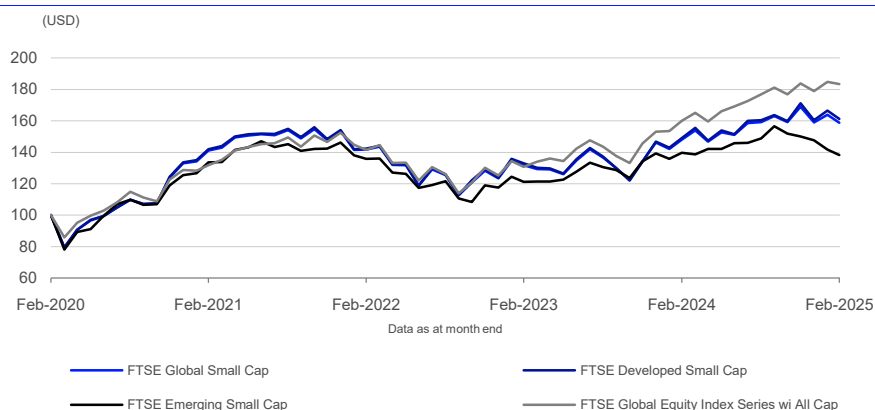


FTSE Global Small Cap Index

Data as at: 28 February 2025

FTSE GEIS provides coverage of small and micro cap companies across both developed and emerging markets. The FTSE Global Small Cap Index includes companies that represent approximately the smallest 10% of the total market cap of the global investable equity universe.

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 Global Small Cap	-6.0	-0.3	-0.2	7.2	12.0	58.8	3.9	9.7	13.0	18.4	21.5
FTSE Developed Small Cap	-5.8	0.5	0.6	8.2	13.3	61.3	4.2	10.0	14.0	19.4	22.2
FTSE Emerging Small Cap	-7.8	-7.0	-6.3	-0.9	1.9	38.3	0.6	6.7	12.1	14.2	18.9
FTSE Global Equity Index Series w/ All Cap	-0.2	3.7	2.5	14.6	29.5	83.3	9.0	12.9	10.5	15.4	17.3

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE Global Small Cap	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4	8.9
FTSE Developed Small Cap	-1.3	12.1	21.8	-13.2	26.8	18.7	15.3	-19.6	18.4	9.2
FTSE Emerging Small Cap	-10.5	8.2	32.7	-18.6	17.4	15.7	16.4	-19.6	18.6	5.9
FTSE Global Equity Index Series w/ All Cap	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2	16.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global Small Cap	0.6	0.2	0.5	0.4	-8.6	-23.2	-34.4	-40.5
FTSE Developed Small Cap	0.6	0.2	0.5	0.4	-8.6	-23.7	-34.7	-40.8
FTSE Emerging Small Cap	0.0	0.1	0.4	0.3	-12.5	-22.3	-31.4	-41.9
FTSE Global Equity Index Series w/ All Cap	1.4	0.6	0.7	0.6	-8.2	-22.7	-28.8	-34.3

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

Drawdown - based on daily data

FEATURES

Coverage

The small cap segment within the FTSE Global Equity Index universe.

Objective

The index is designed for use in the creation of index tracking funds, derivatives 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 methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents - FTSE Global Small Cap Index

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Robinhood Markets	USA	Investment Banking and Brokerage Services	33,597	0.41
EQT Corporation	USA	Oil Gas and Coal	28,333	0.35
Carvana	USA	Retailers	25,171	0.31
Williams Sonoma	USA	Retailers	24,298	0.30
Expand Energy Corp	USA	Oil Gas and Coal	22,766	0.28
WSP Global	Canada	Construction and Materials	22,321	0.27
Interactive Brokers Group	USA	Investment Banking and Brokerage Services	21,531	0.26
DraftKings Inc (A)	USA	Travel and Leisure	19,819	0.24
Tapestry	USA	Retailers	19,811	0.24
AerCap Holdings N.V.	USA	Industrial Transportation	19,372	0.24
Totals			237,020	2.89

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

1 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

2200 GMT

Distribution

End of day

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Semi-annually in March and September

History

Available from 1993

Country/Market Breakdown

Country/Market	FTSE Global Small Cap			FTSE Global Equity Index Series wi All Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	180	149,117	1.82	284	1,481,368	1.68
Austria	17	21,920	0.27	24	64,696	0.07
Belgium	25	31,098	0.38	38	207,977	0.24
Brazil	79	33,964	0.41	160	360,526	0.41
Canada	110	461,851	5.64	158	2,390,042	2.70
Chile	10	5,223	0.06	30	51,472	0.06
China	1121	171,909	2.10	2352	2,800,160	3.17
Colombia	-	-	-	4	10,716	0.01
Czech Rep.	-	-	-	4	12,014	0.01
Denmark	22	46,616	0.57	40	514,432	0.58
Egypt	5	3,341	0.04	6	7,083	0.01
Finland	20	29,298	0.36	34	207,986	0.24
France	63	72,659	0.89	130	1,987,202	2.25
Germany	83	88,043	1.07	150	1,791,178	2.03
Greece	4	809	0.01	33	51,813	0.06
Hong Kong	48	19,460	0.24	118	414,472	0.47
Hungary	-	-	-	5	23,662	0.03
Iceland	5	1,175	0.01	14	7,912	0.01
India	319	212,071	2.59	564	1,698,245	1.92
Indonesia	37	15,462	0.19	76	120,537	0.14
Ireland	1	972	0.01	6	56,843	0.06
Israel	45	36,987	0.45	74	178,139	0.20
Italy	48	57,602	0.70	84	621,103	0.70
Japan	920	405,791	4.95	1414	4,897,036	5.54
Korea	316	114,119	1.39	475	875,766	0.99
Kuwait	17	12,201	0.15	25	80,744	0.09
Malaysia	48	27,309	0.33	86	166,018	0.19
Mexico	10	4,918	0.06	47	170,141	0.19
Netherlands	24	30,910	0.38	55	793,787	0.90
New Zealand	13	8,889	0.11	26	60,346	0.07
Norway	40	51,480	0.63	56	160,098	0.18
Philippines	7	2,617	0.03	30	47,184	0.05
Poland	21	28,255	0.34	31	94,634	0.11
Portugal	10	9,927	0.12	14	35,361	0.04
Qatar	4	2,987	0.04	21	72,550	0.08
Romania	2	255	0.00	9	11,383	0.01
Saudi Arabia	37	22,150	0.27	102	373,530	0.42
Singapore	31	18,480	0.23	66	283,936	0.32
South Africa	40	30,175	0.37	80	282,694	0.32
Spain	28	33,234	0.41	52	572,715	0.65
Sweden	88	125,439	1.53	141	729,151	0.82
Switzerland	63	86,914	1.06	116	1,825,891	2.07
Taiwan	393	244,270	2.98	521	1,774,611	2.01
Thailand	73	25,878	0.32	122	158,623	0.18
Turkiye	49	6,221	0.08	164	89,474	0.10
UAE	10	6,175	0.08	43	153,925	0.17
UK	160	246,663	3.01	260	3,084,514	3.49
USA	1132	5,190,709	63.34	1678	56,537,596	63.96
Totals	5778	8,195,546	100.00	10022	88,391,285	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	774	1,008,689	12.31
1510	Telecommunications	135	136,606	1.67
2010	Health Care	532	748,720	9.14
3010	Banks	202	454,759	5.55
3020	Financial Services	239	502,309	6.13
3030	Insurance	73	252,058	3.08
3510	Real Estate	433	607,813	7.42
4010	Automobiles and Parts	156	111,213	1.36
4020	Consumer Products and Services	307	456,564	5.57
4030	Media	100	83,791	1.02
4040	Retailers	177	323,403	3.95
4050	Travel and Leisure	182	286,624	3.50
4510	Food Beverage and Tobacco	210	193,706	2.36
4520	Personal Care Drug and Grocery Stores	103	120,353	1.47
5010	Construction and Materials	290	496,812	6.06
5020	Industrial Goods and Services	933	1,266,381	15.45
5510	Basic Resources	318	358,403	4.37
5520	Chemicals	244	161,278	1.97
6010	Energy	202	371,093	4.53
6510	Utilities	168	254,973	3.11
Totals		5778	8,195,546	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global Equity Index Series w/ All Cap
Number of constituents	5778	10022
Net MCap (USDm)	8,195,546	88,391,285
Dividend Yield %	1.88	1.85
Constituent Sizes (Net MCap USDm)		
Average	1,418	8,820
Largest	33,597	3,456,660
Smallest	0	0
Median	480	862
Weight of Largest Constituent (%)	0.41	3.91
Top 10 Holdings (% Index MCap)	2.89	19.33

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