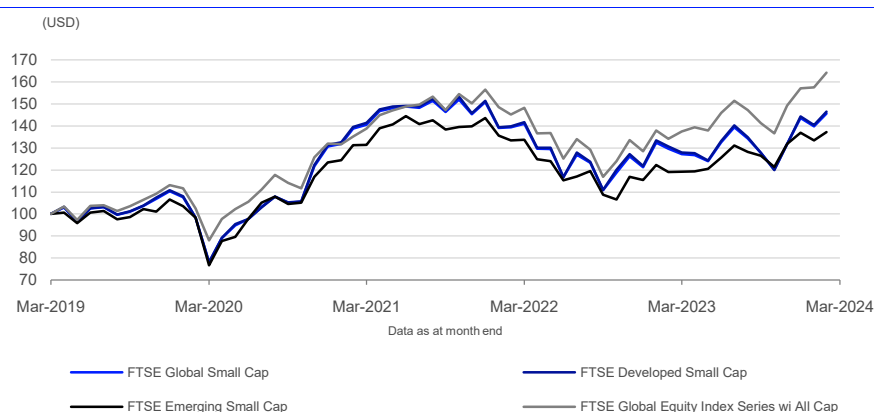


FTSE Global Small Cap Index

Data as at: 29 March 2024

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	5.3	18.4	5.3	19.0	7.6	51.3	2.5	8.6	13.5	18.3	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 Emerging Small Cap	-0.4	7.9	-0.4	14.4	3.8	36.4	1.2	6.4	8.9	14.1	19.3
FTSE Global Equity Index Series w/ 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 Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4
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 Emerging Small Cap	1.5	-10.5	8.2	32.7	-18.6	17.4	15.7	16.4	-19.6	18.6
FTSE Global Equity Index Series w/ All Cap	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 Global Small Cap	1.5	0.1	0.4	0.4	-14.6	-29.7	-40.5	-40.5
FTSE Developed Small Cap	1.5	0.1	0.4	0.4	-15.5	-30.4	-40.8	-40.8
FTSE Emerging Small Cap	1.7	0.1	0.3	0.3	-7.8	-27.5	-37.4	-41.9
FTSE Global Equity Index Series w/ 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

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	ICB Sector	Net MCap (USDm)	Wgt %
Super Micro Computer	USA	Technology Hardware and Equipment	50,847	0.65
Vertiv Holdings Co (A)	USA	Technology Hardware and Equipment	27,971	0.36
Microstrategy Class A	USA	Software and Computer Services	25,055	0.32
Deckers Outdoor	USA	Personal Goods	24,029	0.31
Entegris Inc	USA	Technology Hardware and Equipment	20,942	0.27
Williams Sonoma	USA	Retailers	20,192	0.26
WSP Global	Canada	Construction and Materials	19,552	0.25
Reliance Inc	USA	Industrial Metals and Mining	19,044	0.24
Booz Allen Hamilton	USA	Industrial Support Services	18,987	0.24
DraftKings Inc (A)	USA	Travel and Leisure	18,944	0.24
Totals			245,562	3.14

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 Breakdown

Country	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	189	144,797	1.85	297	1,510,733	1.87
Austria	19	20,319	0.26	26	56,313	0.07
Belgium	22	29,040	0.37	37	198,878	0.25
Brazil	83	45,808	0.59	165	464,978	0.58
Canada	122	437,391	5.60	170	2,186,526	2.71
Chile	10	4,260	0.05	31	45,220	0.06
China	1182	148,723	1.90	2423	2,066,282	2.56
Colombia	-	-	-	3	8,610	0.01
Czech Rep.	-	-	-	4	10,027	0.01
Denmark	23	53,787	0.69	40	642,331	0.80
Egypt	6	3,247	0.04	9	7,531	0.01
Finland	19	28,405	0.36	33	195,882	0.24
France	63	78,394	1.00	132	2,082,009	2.58
Germany	83	87,994	1.13	153	1,580,501	1.96
Greece	4	872	0.01	32	45,288	0.06
Hong Kong	51	15,332	0.20	123	372,658	0.46
Hungary	-	-	-	4	18,733	0.02
Iceland	4	793	0.01	15	8,670	0.01
India	277	205,505	2.63	505	1,718,685	2.13
Indonesia	35	15,150	0.19	77	162,291	0.20
Ireland	1	1,075	0.01	6	50,105	0.06
Israel	40	25,047	0.32	70	139,944	0.17
Italy	54	60,740	0.78	89	575,145	0.71
Japan	928	415,394	5.32	1434	5,058,406	6.26
Korea	320	121,826	1.56	479	1,080,551	1.34
Kuwait	13	8,006	0.10	21	69,099	0.09
Malaysia	42	22,368	0.29	81	144,721	0.18
Mexico	10	10,306	0.13	48	236,286	0.29
Netherlands	23	28,739	0.37	54	890,932	1.10
New Zealand	12	8,625	0.11	27	61,156	0.08
Norway	40	48,943	0.63	58	161,757	0.20
Pakistan	13	3,473	0.04	14	3,755	0.00
Philippines	7	2,863	0.04	31	54,802	0.07
Poland	20	24,154	0.31	30	82,564	0.10
Portugal	11	8,589	0.11	15	36,944	0.05
Qatar	4	2,540	0.03	21	68,078	0.08
Romania	1	138	0.00	8	10,876	0.01
Saudi Arabia	28	17,412	0.22	88	353,221	0.44
Singapore	31	18,266	0.23	67	239,461	0.30
South Africa	36	24,101	0.31	76	235,001	0.29
Spain	30	33,309	0.43	55	508,940	0.63
Sweden	89	118,852	1.52	141	678,026	0.84
Switzerland	63	82,092	1.05	115	1,661,401	2.06
Taiwan	377	250,812	3.21	499	1,570,456	1.94
Thailand	75	30,471	0.39	125	166,061	0.21
Turkiye	39	5,356	0.07	148	90,814	0.11
UAE	5	3,072	0.04	36	123,257	0.15
UK	171	267,239	3.42	274	2,866,552	3.55
USA	1159	4,851,523	62.08	1737	50,191,158	62.12
Totals	5834	7,815,150	100.00	10126	80,791,615	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	782	1,070,237	13.69
1510	Telecommunications	128	94,837	1.21
2010	Health Care	551	692,331	8.86
3010	Banks	213	393,042	5.03
3020	Financial Services	232	375,455	4.80
3030	Insurance	76	221,743	2.84
3510	Real Estate	435	573,619	7.34
4010	Automobiles and Parts	149	99,713	1.28
4020	Consumer Products and Services	320	510,700	6.53
4030	Media	107	69,001	0.88
4040	Retailers	168	273,311	3.50
4050	Travel and Leisure	172	239,052	3.06
4510	Food Beverage and Tobacco	212	188,141	2.41
4520	Personal Care Drug and Grocery Stores	104	107,879	1.38
5010	Construction and Materials	281	471,933	6.04
5020	Industrial Goods and Services	949	1,281,305	16.40
5510	Basic Resources	331	349,297	4.47
5520	Chemicals	243	165,526	2.12
6010	Energy	216	418,454	5.35
6510	Utilities	165	219,574	2.81
Totals		5834	7,815,150	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global Equity Index Series wi All Cap
Number of constituents	5834	10126
Net MCap (USDm)	7,815,150	80,791,615
Dividend Yield %	1.89	1.92
Constituent Sizes (Net MCap USDm)		
Average	1,340	7,979
Largest	50,847	3,127,258
Smallest	25	22
Median	492	855
Weight of Largest Constituent (%)	0.65	3.87
Top 10 Holdings (% Index MCap)	3.14	17.26

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659