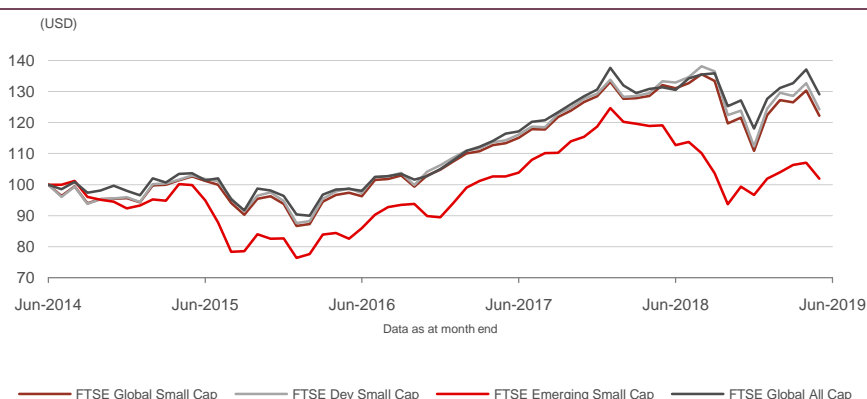


FTSE Global Small Cap Index

Data as at: 28 June 2019

The FTSE Global Small Cap Index is derived from FTSE's flagship Global Equity Series universe, which comprises around 7,000 securities worldwide, giving the international investor unparalleled access to stock markets around the world. The FTSE Global Small Cap Index covers around 4,400 liquid small cap stocks in 47 countries.

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	2.6	17.0	17.0	-1.0	34.8	29.7	10.5	5.3	13.0	12.2	13.3
FTSE Dev Small Cap	2.7	17.6	17.6	-0.6	35.8	32.1	10.8	5.7	13.6	12.6	13.6
FTSE Emerging Small Cap	0.6	10.8	10.8	-5.0	24.6	7.0	7.6	1.4	12.4	12.3	14.1
FTSE Global All Cap	3.6	16.4	16.4	5.3	40.3	37.5	11.9	6.6	11.7	10.6	11.8

* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE Global Small Cap	48.0	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7
FTSE Dev Small Cap	43.0	27.0	-8.5	17.0	30.9	2.6	-1.3	12.1	21.8	-13.2
FTSE Emerging Small Cap	117.2	25.8	-27.1	25.2	2.3	1.5	-10.5	8.2	32.7	-18.6
FTSE Global All Cap	37.5	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6

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	0.0	0.8	0.4	0.8	-22.3	-22.3	-22.3	-27.1
FTSE Dev Small Cap	0.0	0.8	0.4	0.8	-23.0	-23.0	-23.0	-27.0
FTSE Emerging Small Cap	-0.2	0.6	0.1	0.4	-20.1	-27.2	-28.4	-30.4
FTSE Global All Cap	0.5	1.1	0.6	0.8	-17.5	-19.3	-19.3	-23.4

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 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 - FTSE Global Small Cap Index

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Twilio	USA	Software & Computer Services	15,692	0.27
First Data Corp	USA	Support Services	15,389	0.27
Exact Sciences	USA	Pharmaceuticals & Biotechnology	15,043	0.26
IDEX Corp	USA	Industrial Engineering	12,972	0.22
Okta	USA	Software & Computer Services	12,575	0.22
Tableau Software	USA	Software & Computer Services	12,566	0.22
STERIS plc	USA	Health Care Equipment & Services	12,443	0.21
MarketAxess Holdings	USA	Financial Services	11,802	0.20
Zebra Technologies	USA	Electronic & Electrical Equipment	11,170	0.19
Paycom Software	USA	Software & Computer Services	11,131	0.19
Totals			130,782	2.25

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 All Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	148	113,949	1.96	246	1,190,622	2.25
Austria	18	18,499	0.32	26	50,763	0.10
Belgium	30	37,094	0.64	42	179,592	0.34
Brazil	52	31,885	0.55	128	474,075	0.90
Canada	148	347,526	5.99	205	1,647,232	3.12
Chile	13	6,188	0.11	34	60,469	0.11
China	503	86,124	1.48	1461	1,729,332	3.27
Colombia	2	1,471	0.03	11	24,067	0.05
Czech Rep.	-	-	-	5	9,285	0.02
Denmark	20	25,212	0.43	42	271,775	0.51
Egypt	13	2,806	0.05	21	12,706	0.02
Finland	21	23,098	0.40	36	198,100	0.37
France	61	54,325	0.94	147	1,607,298	3.04
Germany	76	91,001	1.57	158	1,356,751	2.57
Greece	12	4,350	0.07	22	23,128	0.04
Hong Kong	84	31,428	0.54	175	638,177	1.21
Hungary	2	387	0.01	6	17,396	0.03
India	171	67,888	1.17	319	623,048	1.18
Indonesia	34	15,143	0.26	65	126,676	0.24
Ireland	7	6,889	0.12	12	43,698	0.08
Israel	30	11,039	0.19	56	81,919	0.16
Italy	56	49,927	0.86	93	408,050	0.77
Japan	827	343,286	5.91	1339	3,954,582	7.48
Korea	287	94,406	1.63	424	773,537	1.46
Kuwait	6	2,719	0.05	15	46,043	0.09
Malaysia	42	20,338	0.35	89	163,723	0.31
Mexico	22	11,625	0.20	61	162,509	0.31
Netherlands	31	41,556	0.72	58	537,957	1.02
New Zealand	23	19,300	0.33	35	63,541	0.12
Norway	35	35,266	0.61	52	140,163	0.27
Pakistan	18	4,473	0.08	23	6,465	0.01
Peru	-	-	-	1	3,531	0.01
Philippines	15	8,739	0.15	40	76,191	0.14
Poland	22	14,410	0.25	36	66,832	0.13
Portugal	10	8,565	0.15	14	30,588	0.06
Qatar	1	255	0.00	22	62,900	0.12
Russia	11	2,891	0.05	43	231,022	0.44
Saudi Arabia	36	4,296	0.07	79	89,159	0.17
Singapore	39	24,807	0.43	76	226,761	0.43
South Africa	43	13,645	0.24	119	366,969	0.69
Spain	33	31,769	0.55	63	463,787	0.88
Sweden	69	87,349	1.50	114	471,398	0.89
Switzerland	69	81,785	1.41	118	1,391,981	2.63
Taiwan	326	154,341	2.66	417	747,829	1.42
Thailand	70	40,267	0.69	114	224,233	0.42
Turkey	50	5,224	0.09	81	39,532	0.07
UAE	6	1,002	0.02	23	50,837	0.10
UK	182	253,277	4.36	315	2,723,114	5.15
USA	1208	3,472,170	59.82	1829	28,953,384	54.79
Totals	4982	5,803,987	100.00	8910	52,842,728	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	172	203,297	3.50
1300	Chemicals	192	154,134	2.66
1700	Basic Resources	210	181,273	3.12
2300	Construction & Materials	271	215,980	3.72
2700	Industrial Goods & Services	896	1,044,259	17.99
3300	Automobiles & Parts	119	72,314	1.25
3500	Food & Beverage	199	146,664	2.53
3700	Personal & Household Goods	310	267,116	4.60
4500	Health Care	384	572,769	9.87
5300	Retail	293	290,165	5.00
5500	Media	118	157,013	2.71
5700	Travel & Leisure	218	222,263	3.83
6500	Telecommunications	43	51,496	0.89
7500	Utilities	130	170,595	2.94
8300	Banks	217	329,325	5.67
8500	Insurance	65	124,552	2.15
8600	Real Estate	446	663,917	11.44
8700	Financial Services	205	239,202	4.12
9500	Technology	494	697,655	12.02
Totals		4982	5,803,987	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global All Cap
Number of constituents	4982	8910
Net MCap (USDm)	5,803,987	52,842,728
Dividend Yield %	2	2.42
Constituent Sizes (Net MCap USDm)		
Average	1,165	5,931
Largest	15,692	1,012,226
Smallest	6	5
Median	540	978
Weight of Largest Constituent (%)	0.27	1.92
Top 10 Holdings (% Index MCap)	2.25	9.80

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