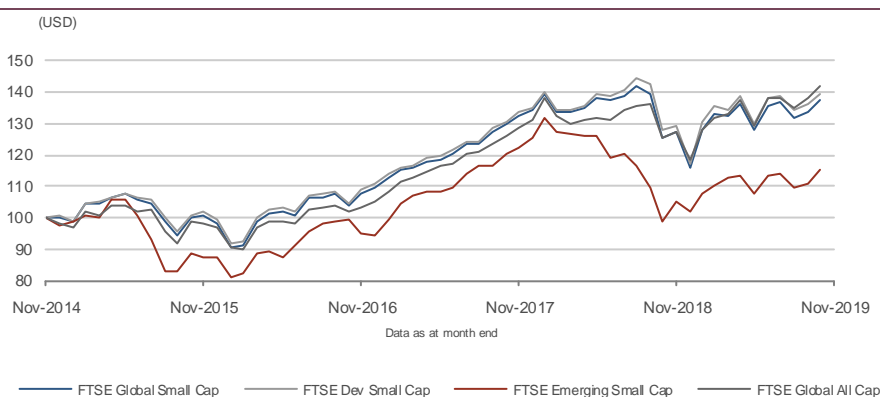


FTSE Global Small Cap Index

Data as at: 29 November 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	7.3	10.7	22.0	11.3	31.3	41.7	9.5	7.2	12.4	12.3	13.0
FTSE Dev Small Cap	7.6	11.2	23.0	11.6	32.6	44.6	9.9	7.7	13.0	12.7	13.3
FTSE Emerging Small Cap	3.7	5.5	11.3	8.3	19.8	13.8	6.2	2.6	9.9	12.2	14.1
FTSE Global All Cap	7.6	12.2	22.7	13.9	41.0	45.4	12.1	7.8	11.1	10.9	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	0.9	0.8	0.6	0.7	-14.2	-22.3	-22.3	-27.1
FTSE Dev Small Cap	0.9	0.8	0.6	0.7	-15.0	-23.0	-23.0	-27.0
FTSE Emerging Small Cap	0.8	0.5	0.2	0.2	-8.9	-27.2	-27.6	-30.4
FTSE Global All Cap	1.2	1.1	0.7	0.7	-12.5	-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 %
Sun Communities	USA	Real Estate Investment Trusts	14,540	0.25
Seattle Genetic	USA	Pharmaceuticals & Biotechnology	13,789	0.23
Roku	USA	Media	13,647	0.23
Zebra Technologies	USA	Electronic & Electrical Equipment	13,380	0.23
Equity Lifestyle Properties	USA	Real Estate Investment Trusts	12,802	0.22
RingCentral	USA	Software & Computer Services	12,275	0.21
Teledyne Tech	USA	Aerospace & Defense	12,203	0.21
Henry (Jack) & Associates	USA	Support Services	11,636	0.20
VICI Properties	USA	Real Estate Investment Trusts	11,384	0.19
Open Text Corp	Canada	Software & Computer Services	11,216	0.19
Totals			126,873	2.15

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	150	104,477	1.77	253	1,192,687	2.16
Austria	18	19,331	0.33	26	52,088	0.09
Belgium	29	36,785	0.62	42	184,365	0.33
Brazil	52	34,411	0.58	129	468,124	0.85
Canada	143	341,400	5.79	200	1,681,260	3.04
Chile	12	3,812	0.06	33	47,308	0.09
China	536	85,850	1.46	1533	1,925,098	3.48
Colombia	2	1,435	0.02	12	24,832	0.04
Czech Rep.	1	268	0.00	5	8,502	0.02
Denmark	20	25,741	0.44	42	290,443	0.53
Egypt	12	2,618	0.04	18	12,379	0.02
Finland	19	19,977	0.34	34	189,993	0.34
France	58	48,236	0.82	145	1,654,033	2.99
Germany	74	93,662	1.59	155	1,402,635	2.54
Greece	12	4,774	0.08	21	23,285	0.04
Hong Kong	77	26,449	0.45	168	579,728	1.05
Hungary	1	256	0.00	5	18,393	0.03
India	155	56,798	0.96	307	613,733	1.11
Indonesia	37	14,035	0.24	69	120,608	0.22
Ireland	5	4,142	0.07	10	40,415	0.07
Israel	32	14,982	0.25	59	92,973	0.17
Italy	54	49,463	0.84	93	431,920	0.78
Japan	845	380,627	6.46	1350	4,263,891	7.72
Korea	294	90,768	1.54	432	756,752	1.37
Kuwait	7	3,240	0.05	17	48,446	0.09
Malaysia	41	19,356	0.33	86	149,950	0.27
Mexico	20	12,169	0.21	59	158,265	0.29
Netherlands	29	39,666	0.67	57	593,798	1.07
New Zealand	23	19,113	0.32	35	65,211	0.12
Norway	36	36,291	0.62	52	134,114	0.24
Pakistan	18	5,300	0.09	22	7,463	0.01
Peru	-	-	-	1	3,256	0.01
Philippines	14	8,327	0.14	39	73,515	0.13
Poland	21	11,521	0.20	35	58,521	0.11
Portugal	10	7,870	0.13	14	30,964	0.06
Qatar	2	737	0.01	21	61,139	0.11
Russia	11	2,814	0.05	43	235,565	0.43
Saudi Arabia	37	6,947	0.12	79	118,455	0.21
Singapore	36	25,473	0.43	73	222,379	0.40
South Africa	42	13,335	0.23	114	301,034	0.54
Spain	34	33,650	0.57	62	445,586	0.81
Sweden	70	96,142	1.63	115	490,214	0.89
Switzerland	68	82,943	1.41	117	1,421,875	2.57
Taiwan	327	170,366	2.89	418	841,038	1.52
Thailand	71	35,934	0.61	118	211,668	0.38
Turkey	49	8,878	0.15	75	43,958	0.08
UAE	7	1,593	0.03	22	49,707	0.09
UK	176	274,000	4.65	304	2,750,252	4.98
USA	1188	3,520,470	59.71	1806	30,668,188	55.50
Totals	4975	5,896,434	100.00	8925	55,260,005	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	160	168,119	2.85
1300	Chemicals	200	148,428	2.52
1700	Basic Resources	214	187,147	3.17
2300	Construction & Materials	274	233,214	3.96
2700	Industrial Goods & Services	896	1,058,976	17.96
3300	Automobiles & Parts	120	75,331	1.28
3500	Food & Beverage	198	149,329	2.53
3700	Personal & Household Goods	311	258,282	4.38
4500	Health Care	387	580,768	9.85
5300	Retail	286	287,873	4.88
5500	Media	112	150,787	2.56
5700	Travel & Leisure	210	226,033	3.83
6500	Telecommunications	40	45,191	0.77
7500	Utilities	128	180,166	3.06
8300	Banks	220	348,368	5.91
8500	Insurance	67	132,781	2.25
8600	Real Estate	437	721,337	12.23
8700	Financial Services	206	238,104	4.04
9500	Technology	509	706,199	11.98
Totals		4975	5,896,434	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global All Cap
Number of constituents	4975	8925
Net MCap (USDm)	5,896,434	55,260,005
Dividend Yield %	2.02	2.38
Constituent Sizes (Net MCap USDm)		
Average	1,185	6,192
Largest	14,540	1,207,143
Smallest	10	10
Median	539	984
Weight of Largest Constituent (%)	0.25	2.18
Top 10 Holdings (% Index MCap)	2.15	10.44

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