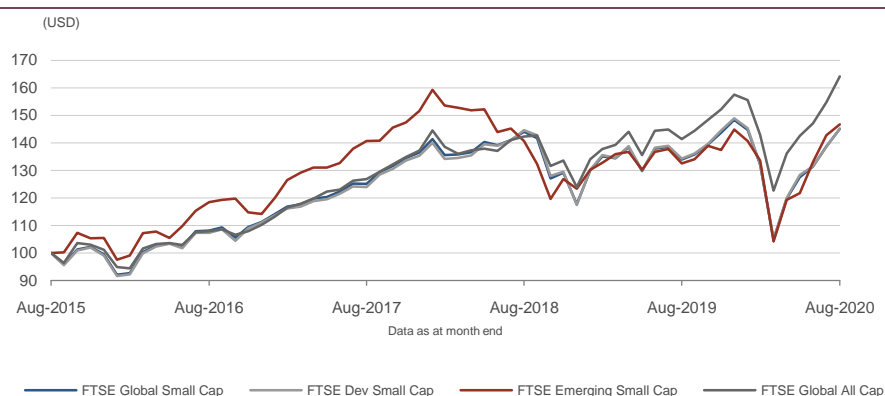


FTSE Global Small Cap Index

Data as at: 31 August 2020

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	13.7	9.8	-2.2	8.3	15.9	45.1	5.1	7.7	30.3	24.0	18.3
FTSE Dev Small Cap	13.1	9.8	-2.5	8.1	17.2	45.2	5.4	7.7	31.9	24.7	18.6
FTSE Emerging Small Cap	20.4	9.8	1.2	10.7	4.2	46.7	1.4	8.0	21.9	20.1	18.6
FTSE Global All Cap	15.2	14.8	4.1	16.1	29.4	64.1	9.0	10.4	26.6	18.9	14.9

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE Global Small Cap	26.8	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0
FTSE Dev Small Cap	27.0	-8.5	17.0	30.9	2.6	-1.3	12.1	21.8	-13.2	26.8
FTSE Emerging Small Cap	25.8	-27.1	25.2	2.3	1.5	-10.5	8.2	32.7	-18.6	17.4
FTSE Global All Cap	14.8	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1

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	0.3	0.2	0.4	0.6	-40.5	-40.5	-40.5	-40.5
FTSE Dev Small Cap	0.2	0.2	0.4	0.6	-40.8	-40.8	-40.8	-40.8
FTSE Emerging Small Cap	0.5	0.1	0.4	0.2	-37.4	-41.9	-41.9	-41.9
FTSE Global All Cap	0.6	0.5	0.7	0.7	-34.3	-34.3	-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 %
Coupa Software	USA	Software & Computer Services	21,697	0.37
West Pharm Svcs	USA	Health Care Equipment & Services	20,772	0.35
Wayfair	USA	General Retailers	19,453	0.33
THE TRADE DESK	USA	Media	19,428	0.33
Roku	USA	Media	17,587	0.30
Moderna	USA	Pharmaceuticals & Biotechnology	17,376	0.29
Epam Systems	USA	Software & Computer Services	17,327	0.29
Teladoc Health	USA	Health Care Equipment & Services	15,876	0.27
Kirkland Lake Gold	Canada	Mining	14,779	0.25
Pinterest	USA	Software & Computer Services	14,733	0.25
Totals			179,027	3.03

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	157	126,421	2.14	262	1,198,042	2.03
Austria	18	15,141	0.26	26	39,729	0.07
Belgium	28	32,951	0.56	42	173,858	0.30
Brazil	49	21,119	0.36	140	353,862	0.60
Canada	132	341,525	5.78	187	1,657,155	2.81
Chile	11	3,876	0.07	33	40,287	0.07
China	536	143,535	2.43	1517	2,827,380	4.80
Colombia	2	864	0.01	13	18,201	0.03
Czech Rep.	1	261	0.00	5	7,100	0.01
Denmark	20	33,755	0.57	40	371,619	0.63
Egypt	10	1,903	0.03	16	10,335	0.02
Finland	17	23,464	0.40	33	224,573	0.38
France	57	41,844	0.71	143	1,532,392	2.60
Germany	68	90,458	1.53	150	1,482,601	2.52
Greece	12	3,940	0.07	21	16,381	0.03
Hong Kong	74	26,196	0.44	166	577,640	0.98
Hungary	1	203	0.00	5	14,338	0.02
India	142	54,772	0.93	294	617,508	1.05
Indonesia	34	9,624	0.16	66	99,581	0.17
Ireland	5	2,904	0.05	10	41,384	0.07
Israel	33	15,598	0.26	63	86,086	0.15
Italy	53	43,556	0.74	92	386,543	0.66
Japan	843	342,534	5.80	1349	4,157,001	7.05
Korea	303	119,533	2.02	436	854,390	1.45
Kuwait	6	2,131	0.04	17	44,328	0.08
Malaysia	43	25,006	0.42	88	149,979	0.25
Mexico	20	10,640	0.18	57	121,901	0.21
Netherlands	25	30,606	0.52	56	649,900	1.10
New Zealand	24	19,082	0.32	36	71,742	0.12
Norway	33	37,403	0.63	49	133,290	0.23
Pakistan	18	4,964	0.08	22	6,806	0.01
Peru	-	-	-	1	2,983	0.01
Philippines	14	6,200	0.10	39	59,149	0.10
Poland	18	9,337	0.16	32	50,807	0.09
Portugal	10	5,871	0.10	14	32,252	0.05
Qatar	3	1,232	0.02	21	59,028	0.10
Russia	11	2,324	0.04	43	181,910	0.31
Saudi Arabia	34	11,157	0.19	79	182,240	0.31
Singapore	35	23,130	0.39	73	187,683	0.32
South Africa	44	9,800	0.17	111	246,235	0.42
Spain	34	26,772	0.45	60	363,791	0.62
Sweden	69	118,770	2.01	117	577,045	0.98
Switzerland	66	99,740	1.69	114	1,537,142	2.61
Taiwan	331	188,600	3.19	426	987,127	1.68
Thailand	75	32,919	0.56	123	168,614	0.29
Turkey	49	9,032	0.15	75	34,475	0.06
UAE	7	1,204	0.02	21	38,660	0.07
UK	172	225,537	3.82	302	2,320,441	3.94
USA	1166	3,508,601	59.41	1775	33,932,613	57.58
Totals	4913	5,906,040	100.00	8860	58,928,125	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	147	144,186	2.44
1300	Chemicals	201	161,420	2.73
1700	Basic Resources	204	223,714	3.79
2300	Construction & Materials	272	236,242	4.00
2700	Industrial Goods & Services	877	997,066	16.88
3300	Automobiles & Parts	111	54,356	0.92
3500	Food & Beverage	199	169,089	2.86
3700	Personal & Household Goods	290	243,788	4.13
4500	Health Care	407	771,763	13.07
5300	Retail	292	375,050	6.35
5500	Media	111	155,130	2.63
5700	Travel & Leisure	207	185,342	3.14
6500	Telecommunications	35	43,846	0.74
7500	Utilities	128	180,646	3.06
8300	Banks	221	258,499	4.38
8500	Insurance	68	113,889	1.93
8600	Real Estate	433	574,762	9.73
8700	Financial Services	197	194,267	3.29
9500	Technology	513	822,988	13.93
Totals		4913	5,906,040	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global All Cap
Number of constituents	4913	8860
Net MCap (USDm)	5,906,040	58,928,125
Dividend Yield %	1.82	2.11
Constituent Sizes (Net MCap USDm)		
Average	1,202	6,651
Largest	21,697	2,107,993
Smallest	0	0
Median	499	961
Weight of Largest Constituent (%)	0.37	3.58
Top 10 Holdings (% Index MCap)	3.03	14.59

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