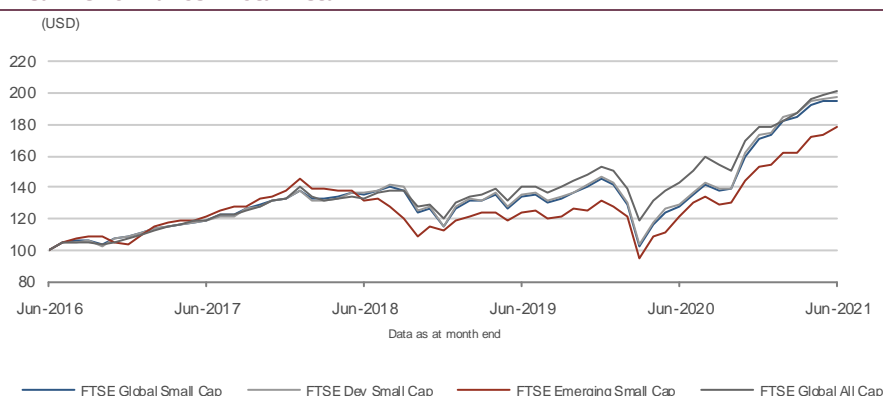


# FTSE Global Small Cap Index

Data as at: 30 June 2021

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	5.9	13.9	13.9	52.3	43.7	95.6	12.8	14.4	14.6	25.0	18.7
FTSE Dev Small Cap	5.4	13.6	13.6	52.7	44.4	97.3	13.0	14.6	15.5	25.9	19.0
FTSE Emerging Small Cap	9.9	17.1	17.1	47.5	36.4	78.9	10.9	12.3	12.4	20.1	18.6
FTSE Global All Cap	7.2	12.7	12.7	41.1	51.3	101.5	14.8	15.0	12.1	19.5	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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE Global Small Cap	-10.4	17.8	28.0	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4
FTSE Dev Small Cap	-8.5	17.0	30.9	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7
FTSE Emerging Small Cap	-27.1	25.2	2.3	1.5	-10.5	8.2	32.7	-18.6	17.4	15.7
FTSE Global All Cap	-7.6	17.2	23.9	4.5	-1.7	9.0	24.4	-9.6	27.1	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	3.4	0.5	0.8	0.6	-6.9	-40.5	-40.5	-40.5
FTSE Dev Small Cap	3.3	0.5	0.8	0.6	-7.0	-40.8	-40.8	-40.8
FTSE Emerging Small Cap	3.7	0.6	0.7	0.3	-6.5	-37.4	-41.9	-41.9
FTSE Global All Cap	3.3	0.8	1.0	0.7	-7.3	-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 %
Generac Holdings	USA	Industrial Engineering	25,404	0.31
Devon Energy	USA	Oil Gas and Coal	19,638	0.24
Charles River Laboratories	USA	Pharmaceuticals and Biotechnology	18,390	0.23
Bio-Techne	USA	Medical Equipment and Services	17,389	0.22
L Brands	USA	Retailers	16,953	0.21
VICI Properties	USA	Real Estate Investment Trusts	16,622	0.21
Entegris Inc	USA	Technology Hardware and Equipment	16,515	0.20
10X Genomics	USA	Medical Equipment and Services	16,336	0.20
ON Semiconductor Corp	USA	Technology Hardware and Equipment	16,171	0.20
Novavax	USA	Pharmaceuticals and Biotechnology	15,641	0.19
<b>Totals</b>			<b>179,059</b>	<b>2.21</b>

**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	177	158,675	1.96	287	1,519,531	2.02
Austria	19	25,930	0.32	26	63,155	0.08
Belgium	27	37,690	0.47	42	216,456	0.29
Brazil	57	37,727	0.47	152	544,122	0.72
Canada	126	479,091	5.92	179	2,166,662	2.88
Chile	9	2,703	0.03	32	45,202	0.06
China	617	199,880	2.47	1628	3,346,000	4.45
Colombia	1	742	0.01	11	17,215	0.02
Czech Rep.	1	285	0.00	5	9,552	0.01
Denmark	21	44,715	0.55	41	474,300	0.63
Egypt	9	1,943	0.02	15	8,837	0.01
Finland	19	31,517	0.39	35	275,900	0.37
France	58	65,768	0.81	141	1,961,617	2.61
Germany	78	113,447	1.40	159	1,758,550	2.34
Greece	11	4,607	0.06	22	24,208	0.03
Hong Kong	57	27,682	0.34	146	661,834	0.88
Hungary	1	194	0.00	5	19,545	0.03
India	171	128,171	1.58	343	1,071,799	1.43
Indonesia	35	13,943	0.17	68	106,901	0.14
Ireland	5	8,576	0.11	9	49,493	0.07
Israel	33	19,151	0.24	69	119,324	0.16
Italy	57	69,618	0.86	91	512,379	0.68
Japan	884	436,520	5.40	1391	4,887,072	6.50
Korea	322	165,394	2.05	468	1,314,945	1.75
Kuwait	7	3,612	0.04	18	54,711	0.07
Malaysia	47	23,567	0.29	93	153,073	0.20
Mexico	20	16,179	0.20	54	176,706	0.24
Netherlands	26	41,714	0.52	54	808,251	1.08
New Zealand	24	21,545	0.27	37	76,183	0.10
Norway	31	45,856	0.57	48	171,689	0.23
Pakistan	18	5,505	0.07	22	7,236	0.01
Philippines	14	6,454	0.08	40	70,329	0.09
Poland	20	15,120	0.19	32	69,991	0.09
Portugal	10	6,860	0.08	14	37,422	0.05
Qatar	3	1,220	0.02	21	61,300	0.08
Romania	1	351	0.00	2	3,344	0.00
Russia	9	2,645	0.03	44	246,279	0.33
Saudi Arabia	33	15,596	0.19	82	279,476	0.37
Singapore	35	22,612	0.28	74	234,737	0.31
South Africa	43	20,084	0.25	103	346,189	0.46
Spain	36	40,100	0.50	61	471,771	0.63
Sweden	77	138,786	1.72	135	792,478	1.05
Switzerland	59	91,232	1.13	111	1,757,687	2.34
Taiwan	347	253,759	3.14	455	1,483,877	1.97
Thailand	77	41,074	0.51	130	204,826	0.27
Turkey	49	9,745	0.12	79	38,536	0.05
UAE	4	1,047	0.01	20	63,624	0.08
UK	169	333,519	4.12	289	3,002,385	3.99
USA	1162	4,854,863	60.03	1770	43,376,587	57.71
<b>Totals</b>	<b>5116</b>	<b>8,087,013</b>	<b>100.00</b>	<b>9153</b>	<b>75,163,286</b>	<b>100.00</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	637	1,056,067	13.06
1510	Telecommunications	112	116,372	1.44
2010	Health Care	477	922,689	11.41
3010	Banks	223	425,246	5.26
3020	Financial Services	219	397,752	4.92
3030	Insurance	72	168,211	2.08
3510	Real Estate	451	780,092	9.65
4010	Automobiles and Parts	107	82,130	1.02
4020	Consumer Products and Services	312	517,557	6.40
4030	Media	90	100,398	1.24
4040	Retailers	174	285,910	3.54
4050	Travel and Leisure	176	245,879	3.04
4510	Food Beverage and Tobacco	205	221,553	2.74
4520	Personal Care Drug and Grocery Stores	80	91,128	1.13
5010	Construction and Materials	267	360,475	4.46
5020	Industrial Goods and Services	755	1,221,345	15.10
5510	Basic Resources	270	342,616	4.24
5520	Chemicals	186	201,759	2.49
6010	Energy	152	290,827	3.60
6510	Utilities	151	259,009	3.20
<b>Totals</b>		<b>5116</b>	<b>8,087,013</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global All Cap
Number of constituents	5116	9153
Net MCap (USDm)	8,087,013	75,163,286
Dividend Yield %	1.41	1.66
Constituent Sizes (Net MCap USDm)		
Average	1,581	8,212
Largest	25,404	2,147,881
Smallest	13	13
Median	672	1,304
Weight of Largest Constituent (%)	0.31	2.86
Top 10 Holdings (% Index MCap)	2.21	13.22

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