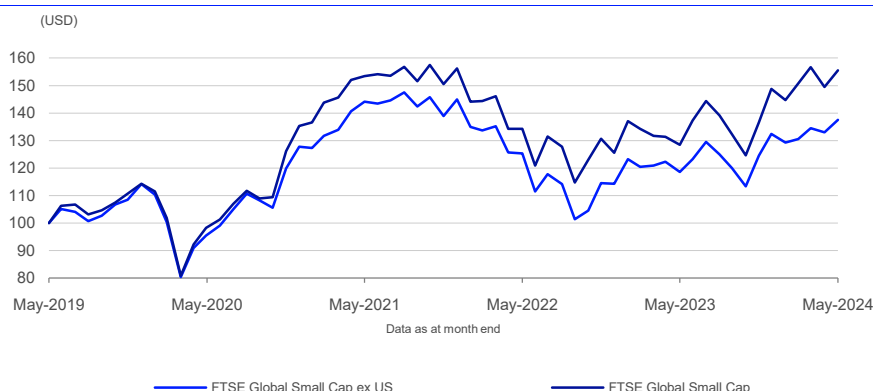


FTSE Global Small Cap ex US Index

Data as at: 31 May 2024

The FTSE Global Small Cap ex US Index is a market-capitalization weighted index representing the performance of Small cap stocks in Developed and Emerging markets excluding the US. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

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 ex US	5.4	10.4	3.9	16.0	-4.6	37.5	-1.6	6.6	11.2	16.2	20.5
FTSE Global Small Cap	3.1	13.9	4.6	21.1	1.3	55.5	0.4	9.2	13.5	18.4	21.7

* 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 ex US	-4.0	-0.2	4.3	30.3	-18.6	22.1	11.8	13.4	-21.2	15.9
FTSE Global Small Cap	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4

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 ex US	1.4	-0.1	0.3	0.2	-13.2	-33.4	-40.2	-43.6
FTSE Global Small Cap	1.5	0.0	0.4	0.4	-14.6	-29.7	-40.5	-40.5

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Coverage

Small cap constituents in Developed and Emerging markets, excluding the US.

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, both real time and end-of-day.

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

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
WSP Global	Canada	Construction and Materials	17,625	0.59
RB Global Inc	Canada	Consumer Services	13,127	0.44
Arc Resources	Canada	Oil Gas and Coal	11,271	0.38
TFI International	Canada	Industrial Transportation	10,567	0.35
Kinross Gold	Canada	Precious Metals and Mining	9,950	0.33
Emera Inc	Canada	Electricity	9,888	0.33
Stantec Inc	Canada	Construction and Materials	9,183	0.31
Ivanhoe Mines	Canada	Industrial Metals and Mining	8,517	0.28
First Quantum Minerals	Canada	Industrial Metals and Mining	8,388	0.28
Pan American Silver	Canada	Precious Metals and Mining	7,928	0.26
Totals			106,444	3.55

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

22 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Via FTP and email

Distribution

Real-time and end-of-day

Currency

USD, EUR, GBP, JPY, Local

Review Dates

Semi-annually in March and September

History

Available from December 1993

Country/Market Breakdown - FTSE Global Small Cap ex US

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	186	141,933	4.73
Austria	19	20,888	0.70
Belgium	22	30,054	1.00
Brazil	83	39,100	1.30
Canada	121	438,078	14.61
Chile	10	4,603	0.15
China	1166	148,194	4.94
Denmark	23	57,634	1.92
Egypt	6	3,225	0.11
Finland	19	29,936	1.00
France	63	81,175	2.71
Germany	83	85,338	2.85
Greece	4	829	0.03
Hong Kong	51	16,573	0.55
Iceland	4	756	0.03
India	277	223,392	7.45
Indonesia	35	13,927	0.46
Ireland	1	1,010	0.03
Israel	40	22,266	0.74
Italy	53	62,465	2.08
Japan	926	395,943	13.21
Korea	319	121,284	4.04
Kuwait	13	7,945	0.26
Malaysia	42	24,189	0.81
Mexico	10	9,522	0.32
Netherlands	23	28,957	0.97
New Zealand	12	8,066	0.27
Norway	40	57,394	1.91
Pakistan	13	3,826	0.13
Philippines	7	2,683	0.09
Poland	20	25,540	0.85
Portugal	11	9,106	0.30
Qatar	4	2,587	0.09
Romania	1	143	0.00
Saudi Arabia	28	16,768	0.56
Singapore	31	17,884	0.60
South Africa	37	24,136	0.80
Spain	30	36,655	1.22
Sweden	89	125,987	4.20
Switzerland	63	82,911	2.77
Taiwan	377	255,776	8.53
Thailand	75	29,678	0.99
Turkiye	39	5,744	0.19
UAE	5	3,120	0.10
UK	170	281,187	9.38
Totals	4651	2,998,405	100.00

ICB Supersector Breakdown

		FTSE Global Small Cap ex US			FTSE Global Small Cap		
ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	632	361,471	12.06	777	1,038,998	13.49
1510	Telecommunications	109	46,283	1.54	126	93,836	1.22
2010	Health Care	399	188,883	6.30	548	651,665	8.46
3010	Banks	130	137,424	4.58	213	390,539	5.07
3020	Financial Services	174	151,018	5.04	232	375,099	4.87
3030	Insurance	40	50,957	1.70	75	215,586	2.80
3510	Real Estate	343	260,048	8.67	431	559,307	7.26
4010	Automobiles and Parts	135	65,861	2.20	148	95,833	1.24
4020	Consumer Products and Services	232	156,680	5.23	318	497,952	6.47
4030	Media	93	37,935	1.27	107	71,462	0.93
4040	Retailers	130	69,677	2.32	169	265,281	3.45
4050	Travel and Leisure	129	68,429	2.28	172	220,979	2.87
4510	Food Beverage and Tobacco	184	96,655	3.22	210	191,722	2.49
4520	Personal Care Drug and Grocery Stores	90	51,225	1.71	104	106,673	1.39
5010	Construction and Materials	238	178,810	5.96	279	465,645	6.05
5020	Industrial Goods and Services	779	482,975	16.11	947	1,273,438	16.54
5510	Basic Resources	303	244,578	8.16	329	368,827	4.79
5520	Chemicals	223	94,696	3.16	242	165,813	2.15
6010	Energy	155	145,067	4.84	214	424,063	5.51
6510	Utilities	133	109,733	3.66	164	227,038	2.95
Totals		4651	2,998,405	100.00	5805	7,699,759	100.00

Index Characteristics

Attributes	FTSE Global Small Cap ex US	FTSE Global Small Cap
Number of constituents	4651	5805
Net MCap (USDm)	2,998,405	7,699,759
Dividend Yield %	2.69	1.93
Constituent Sizes (Net MCap USDm)		
Average	645	1,326
Largest	17,625	39,494
Smallest	0	0
Median	338	489
Weight of Largest Constituent (%)	0.59	0.51
Top 10 Holdings (% Index MCap)	3.55	3.07

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