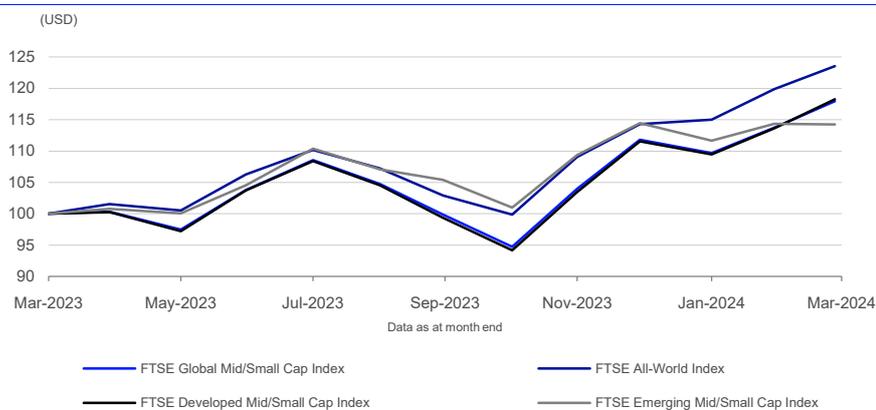


# FTSE Global Mid/Small Cap Index

Data as at: 29 March 2024

The FTSE Global Mid/Small Cap Index is part of a range of indexes designed to help investors benchmark their international investments. The index comprises of mid and small cap stocks from around the world. The index is derived from the FTSE Global Equity Index Series (GEIS) which covers 99% of the world's investable market capitalization.

## 1-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 Mid/Small Cap Index	5.6	18.2	5.6	18.1	12.1	53.5	3.9	9.0	11.8	17.0	20.7
FTSE All-World Index	8.1	20.1	8.1	23.6	23.8	71.6	7.4	11.4	9.6	15.2	17.7
FTSE Developed Mid/Small Cap Index	6.1	19.1	6.1	18.4	12.2	54.4	3.9	9.1	12.4	17.6	21.0
FTSE Emerging Mid/Small Cap Index	0.0	8.6	0.0	14.4	10.5	43.8	3.4	7.5	9.0	13.3	19.6

\* 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

## Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Paccar	United States	Industrial Transportation	63,410	0.30
Constellation Energy	United States	Electricity	59,362	0.28
Hilton Worldwide	United States	Travel and Leisure	53,050	0.25
Welltower Inc.	United States	Real Estate Investment Trusts	51,692	0.25
Super Micro Computer	United States	Technology Hardware and Equipment	50,847	0.24
Simon Property Group	United States	Real Estate Investment Trusts	50,690	0.24
D.R. Horton Inc	United States	Household Goods and Home Construction	49,726	0.24
Copart Inc	United States	Consumer Services	49,607	0.24
United Rentals	United States	Industrial Transportation	48,699	0.23
Nucor Corp	United States	Industrial Metals and Mining	48,529	0.23
<b>Totals</b>			<b>525,613</b>	<b>2.51</b>

## FEATURES

### Coverage

Small and mid cap constituents in Developed and Emerging markets.

### 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, available end-of-day.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

## Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	237	271,066	1.29
Austria	26	56,313	0.27
Belgium	34	96,517	0.46
Brazil	123	113,411	0.54
Canada	157	1,217,425	5.81
Chile	23	20,213	0.10
China	1632	240,287	1.15
Colombia	1	2,254	0.01
Czech Rep.	1	215	0.00
Denmark	30	103,591	0.49
Egypt	9	7,531	0.04
Finland	28	94,153	0.45
France	102	289,568	1.38
Germany	124	342,324	1.63
Greece	17	5,595	0.03
Hong Kong	88	58,391	0.28
Iceland	11	3,478	0.02
India	351	334,126	1.59
Indonesia	60	35,333	0.17
Ireland	6	50,105	0.24
Israel	64	71,982	0.34
Italy	81	216,025	1.03
Japan	1270	1,262,785	6.03
Korea	419	264,394	1.26
Kuwait	18	19,186	0.09
Malaysia	64	58,828	0.28
Mexico	26	40,222	0.19
Netherlands	41	158,199	0.76
New Zealand	22	33,465	0.16
Norway	56	118,804	0.57
Pakistan	14	3,755	0.02
Philippines	22	17,834	0.09
Poland	30	82,564	0.39
Portugal	13	21,234	0.10
Qatar	17	33,794	0.16
Romania	4	1,200	0.01
Saudi Arabia	68	91,377	0.44
Singapore	48	46,091	0.22
South Africa	65	121,723	0.58
Spain	42	82,697	0.39
Sweden	122	299,303	1.43
Switzerland	89	248,044	1.18
Taiwan	435	389,021	1.86
Thailand	103	62,658	0.30
Turkiye	105	23,931	0.11
UAE	20	20,503	0.10
UK	237	765,597	3.65
USA	1539	13,054,978	62.31
<b>Totals</b>	<b>8094</b>	<b>20,952,091</b>	<b>100.00</b>

## INFORMATION

## Index Universe

FTSE Global All Cap Index

## Index Launch

17 December 2018

## Base Date

21 September 2018

## Base Value

1000

## Investability Screen

Actual free float applied and liquidity screened

## Index Calculation

Via FTP and email

## Distribution

End-of-day

## Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

## Review Dates

Semi-annually in March and September

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	977	2,361,044	11.27
1510	Telecommunications	185	238,411	1.14
2010	Health Care	729	1,784,878	8.52
3010	Banks	302	909,826	4.34
3020	Financial Services	335	1,051,834	5.02
3030	Insurance	147	909,548	4.34
3510	Real Estate	608	1,516,169	7.24
4010	Automobiles and Parts	212	300,981	1.44
4020	Consumer Products and Services	427	1,105,163	5.27
4030	Media	159	321,738	1.54
4040	Retailers	238	660,829	3.15
4050	Travel and Leisure	246	685,624	3.27
4510	Food, Beverage and Tobacco	316	644,494	3.08
4520	Personal Care, Drug and Grocery Stores	168	475,015	2.27
5010	Construction and Materials	389	890,520	4.25
5020	Industrial Goods and Services	1295	3,497,900	16.69
5510	Basic Resources	434	841,620	4.02
5520	Chemicals	354	590,381	2.82
6010	Energy	288	1,095,161	5.23
6510	Utilities	285	1,070,955	5.11
<b>Totals</b>		<b>8094</b>	<b>20,952,091</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Global Mid/Small Cap
Number of constituents	8094
Net MCap (USDm)	20,952,091
Dividend Yield %	2.06
Constituent Sizes (Net MCap USDm)	
Average	2,589
Largest	63,410
Smallest	22
Median	674
Weight of Largest Constituent (%)	0.30
Top 10 Holdings (% Index MCap)	2.51

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