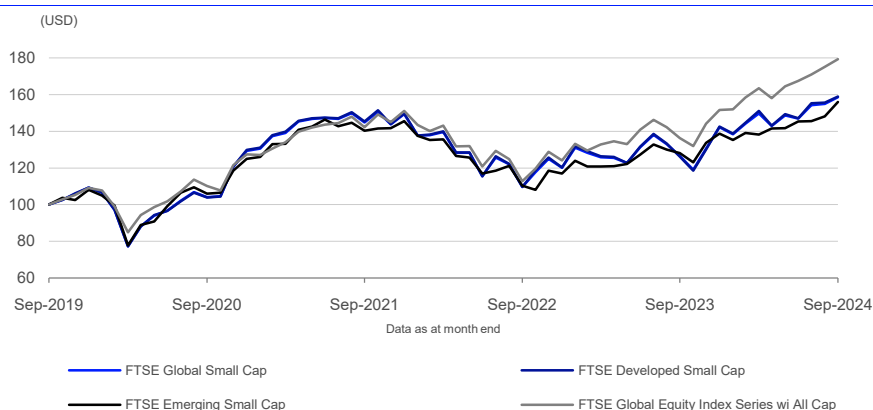


# FTSE Global Small Cap Index

Data as at: 30 September 2024

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	8.0	6.0	11.6	25.4	9.5	58.7	3.1	9.7	14.4	19.3	21.6
FTSE Developed Small Cap	8.0	5.2	11.5	25.9	9.3	58.9	3.0	9.7	15.6	20.4	22.2
FTSE Emerging Small Cap	7.4	12.9	12.4	21.8	11.2	56.1	3.6	9.3	11.4	13.9	19.1
FTSE Global Equity Index Series w/ All Cap	7.0	9.7	18.3	31.5	26.1	79.3	8.0	12.4	10.7	16.3	17.7

\* 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	2.5	-2.0	11.8	22.6	-13.7	26.0	18.4	15.4	-19.6	18.4
FTSE Developed Small Cap	2.6	-1.3	12.1	21.8	-13.2	26.8	18.7	15.3	-19.6	18.4
FTSE Emerging Small Cap	1.5	-10.5	8.2	32.7	-18.6	17.4	15.7	16.4	-19.6	18.6
FTSE Global Equity Index Series w/ All Cap	4.5	-1.7	9.0	24.4	-9.6	27.1	16.8	18.5	-17.9	22.2

## 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	1.7	0.1	0.4	0.5	-8.6	-29.7	-40.5	-40.5
FTSE Developed Small Cap	1.6	0.1	0.4	0.5	-8.6	-30.4	-40.8	-40.8
FTSE Emerging Small Cap	1.8	0.2	0.5	0.3	-8.4	-26.8	-37.4	-41.9
FTSE Global Equity Index Series w/ All Cap	2.8	0.5	0.7	0.6	-8.2	-26.1	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
WSP Global	Canada	Construction and Materials	22,163	0.26
EQT Corporation	USA	Oil Gas and Coal	21,552	0.25
Booz Allen Hamilton	USA	Industrial Support Services	20,799	0.24
Carlisle Cos Inc	USA	Construction and Materials	20,662	0.24
EMCOR Group	USA	Construction and Materials	19,976	0.24
Williams Sonoma	USA	Retailers	19,677	0.23
Lennox Intl Inc	USA	Construction and Materials	19,331	0.23
Carvana	USA	Retailers	18,801	0.22
AerCap Holdings N.V.	USA	Industrial Transportation	18,307	0.22
DraftKings Inc (A)	USA	Travel and Leisure	17,714	0.21
Totals			198,981	2.34

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/Market Breakdown

	FTSE Global Small Cap			FTSE Global Equity Index Series wi All Cap		
Country/Market	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Australia	181	163,769	1.93	285	1,675,071	1.91
Austria	18	20,157	0.24	25	60,171	0.07
Belgium	24	36,408	0.43	37	219,829	0.25
Brazil	80	41,176	0.48	160	428,097	0.49
Canada	114	487,158	5.74	161	2,392,267	2.72
Chile	10	4,604	0.05	30	47,020	0.05
China	1174	167,450	1.97	2407	2,695,412	3.07
Colombia	-	-	-	4	8,422	0.01
Czech Rep.	-	-	-	4	10,644	0.01
Denmark	21	50,000	0.59	40	620,423	0.71
Egypt	5	3,327	0.04	6	7,287	0.01
Finland	20	31,974	0.38	34	219,910	0.25
France	63	77,603	0.91	130	2,026,085	2.31
Germany	83	87,914	1.04	150	1,676,748	1.91
Greece	4	811	0.01	33	49,293	0.06
Hong Kong	48	17,840	0.21	118	444,274	0.51
Hungary	-	-	-	5	21,317	0.02
Iceland	5	1,011	0.01	15	9,435	0.01
India	320	290,289	3.42	563	2,163,084	2.46
Indonesia	37	19,975	0.24	76	171,989	0.20
Ireland	1	1,017	0.01	6	55,681	0.06
Israel	45	27,460	0.32	74	144,257	0.16
Italy	49	53,299	0.63	85	586,994	0.67
Japan	932	428,235	5.04	1428	5,098,992	5.80
Korea	315	121,350	1.43	472	1,020,214	1.16
Kuwait	17	10,526	0.12	25	71,593	0.08
Malaysia	47	31,434	0.37	86	191,018	0.22
Mexico	10	5,736	0.07	47	179,674	0.20
Netherlands	25	34,970	0.41	54	861,504	0.98
New Zealand	13	9,996	0.12	26	66,658	0.08
Norway	42	57,475	0.68	58	165,761	0.19
Philippines	7	2,838	0.03	30	58,575	0.07
Poland	21	25,638	0.30	31	84,917	0.10
Portugal	11	9,242	0.11	15	41,716	0.05
Qatar	4	2,892	0.03	21	72,713	0.08
Romania	2	349	0.00	9	12,183	0.01
Saudi Arabia	37	23,183	0.27	101	367,470	0.42
Singapore	31	20,811	0.25	66	279,103	0.32
South Africa	40	34,496	0.41	80	305,131	0.35
Spain	29	33,511	0.39	53	545,760	0.62
Sweden	88	131,958	1.55	141	751,949	0.86
Switzerland	62	91,768	1.08	115	1,843,250	2.10
Taiwan	392	251,280	2.96	520	1,762,711	2.01
Thailand	73	35,360	0.42	122	200,101	0.23
Turkiye	49	6,302	0.07	163	94,615	0.11
UAE	10	5,985	0.07	42	136,383	0.16
UK	165	294,820	3.47	265	3,121,730	3.55
USA	1146	5,239,593	61.69	1694	54,826,530	62.38
Totals	5870	8,492,991	100.00	10112	87,893,959	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	793	1,038,011	12.22
1510	Telecommunications	139	135,200	1.59
2010	Health Care	537	789,057	9.29
3010	Banks	204	417,716	4.92
3020	Financial Services	239	471,297	5.55
3030	Insurance	73	234,235	2.76
3510	Real Estate	442	669,915	7.89
4010	Automobiles and Parts	157	126,985	1.50
4020	Consumer Products and Services	308	490,764	5.78
4030	Media	104	85,347	1.00
4040	Retailers	176	317,844	3.74
4050	Travel and Leisure	180	275,958	3.25
4510	Food Beverage and Tobacco	214	208,563	2.46
4520	Personal Care Drug and Grocery Stores	104	120,866	1.42
5010	Construction and Materials	292	564,599	6.65
5020	Industrial Goods and Services	956	1,319,654	15.54
5510	Basic Resources	323	383,968	4.52
5520	Chemicals	248	189,650	2.23
6010	Energy	209	386,077	4.55
6510	Utilities	172	267,285	3.15
Totals		5870	8,492,991	100.00

Index Characteristics

Attributes	FTSE Global Small Cap	FTSE Global Equity Index Series wi All Cap
Number of constituents	5870	10112
Net MCap (USDm)	8,492,991	87,893,959
Dividend Yield %	1.85	1.86
Constituent Sizes (Net MCap USDm)		
Average	1,447	8,692
Largest	22,163	3,382,384
Smallest	27	27
Median	536	936
Weight of Largest Constituent (%)	0.26	3.85
Top 10 Holdings (% Index MCap)	2.34	18.69

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659