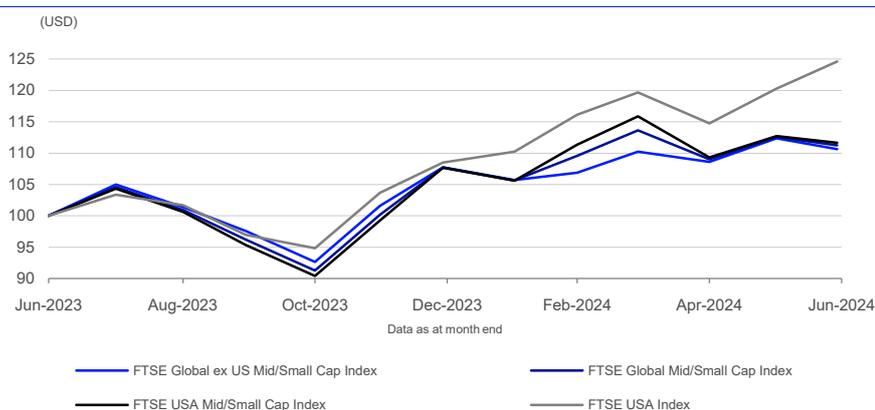


FTSE Global ex US Mid/Small Cap Index

Data as at: 28 June 2024

The FTSE Global ex US Mid/Small Cap Index measures the performance of the mid and small cap stocks from the FTSE Global Equity Index Series, excluding the United States, and covers developed and emerging markets.

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 ex US Mid/Small Cap Index	0.1	2.7	2.7	10.6	-1.3	33.1	-0.4	5.9	11.1	15.5	19.5
FTSE Global Mid/Small Cap Index	-2.2	3.3	3.3	11.2	3.0	45.8	1.0	7.8	11.6	17.1	20.4
FTSE USA Mid/Small Cap Index	-3.6	3.7	3.7	11.6	6.0	55.0	2.0	9.2	13.9	19.7	21.6
FTSE USA Index	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4

* 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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Suncor Energy	Canada	Oil, Gas and Coal	49,070	0.63
Manulife Financial	Canada	Life Insurance	48,066	0.61
Waste Connections Inc	Canada	Waste and Disposal Services	45,123	0.57
Canadian Imperial Bank of Commerce	Canada	Banks	44,548	0.57
TC Energy	Canada	Oil, Gas and Coal	39,301	0.50
Agnico Eagle Mines	Canada	Precious Metals and Mining	32,514	0.41
Intact Financial	Canada	Nonlife Insurance	29,659	0.38
Barrick Gold	Canada	Precious Metals and Mining	29,278	0.37
Sun Life Financial	Canada	Life Insurance	28,613	0.36
National Bank of Canada	Canada	Banks	26,880	0.34
Totals			373,051	4.75

FEATURES

Coverage

Small and mid 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 Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time and 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/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	230	265,250	3.38
Austria	26	56,629	0.72
Belgium	34	96,405	1.23
Brazil	124	92,944	1.18
Canada	154	1,231,281	15.69
Chile	23	19,947	0.25
China	1576	227,354	2.90
Colombia	1	1,934	0.02
Czech Rep.	1	232	0.00
Denmark	30	107,604	1.37
Egypt	9	7,399	0.09
Finland	28	98,415	1.25
France	102	262,637	3.35
Germany	125	326,839	4.16
Greece	18	6,257	0.08
Hong Kong	88	61,263	0.78
Iceland	11	3,429	0.04
India	357	405,927	5.17
Indonesia	59	31,789	0.41
Ireland	6	47,992	0.61
Israel	64	66,878	0.85
Italy	79	207,744	2.65
Japan	1262	1,179,870	15.03
Korea	419	270,249	3.44
Kuwait	18	16,554	0.21
Malaysia	64	65,458	0.83
Mexico	26	31,884	0.41
Netherlands	41	154,974	1.97
New Zealand	22	32,531	0.41
Norway	56	123,079	1.57
Pakistan	14	4,295	0.05
Philippines	22	16,761	0.21
Poland	30	87,016	1.11
Portugal	13	23,117	0.29
Qatar	17	33,109	0.42
Romania	4	1,389	0.02
Saudi Arabia	70	89,356	1.14
Singapore	48	44,484	0.57
South Africa	66	135,573	1.73
Spain	41	83,165	1.06
Sweden	122	297,466	3.79
Switzerland	90	260,757	3.32
Taiwan	435	407,947	5.20
Thailand	103	59,160	0.75
Turkiye	107	26,640	0.34
UAE	21	20,744	0.26
UK	235	756,031	9.63
Totals	6491	7,847,759	100.00

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

17 December 2018

Base Date

31 December 1986

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Via FTP and email

Distribution

Real-time and 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	772	708,625	9.03
1510	Telecommunications	159	167,902	2.14
2010	Health Care	530	491,682	6.27
3010	Banks	210	469,067	5.98
3020	Financial Services	256	336,944	4.29
3030	Insurance	94	393,998	5.02
3510	Real Estate	480	519,439	6.62
4010	Automobiles and Parts	189	162,445	2.07
4020	Consumer Products and Services	321	355,129	4.53
4030	Media	131	105,507	1.34
4040	Retailers	194	213,332	2.72
4050	Travel and Leisure	186	210,256	2.68
4510	Food, Beverage and Tobacco	270	244,785	3.12
4520	Personal Care, Drug and Grocery Stores	146	185,366	2.36
5010	Construction and Materials	336	376,282	4.79
5020	Industrial Goods and Services	1060	1,237,162	15.76
5510	Basic Resources	395	550,676	7.02
5520	Chemicals	320	326,064	4.15
6010	Energy	213	445,325	5.67
6510	Utilities	229	347,773	4.43
Totals		6491	7,847,759	100.00

Index Characteristics

Attributes	FTSE Global ex US Mid/Small Cap
Number of constituents	6491
Net MCap (USDm)	7,847,759
Dividend Yield %	2.91
Constituent Sizes (Net MCap USDm)	
Average	1,209
Largest	49,070
Smallest	5
Median	450
Weight of Largest Constituent (%)	0.63
Top 10 Holdings (% Index MCap)	4.75

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