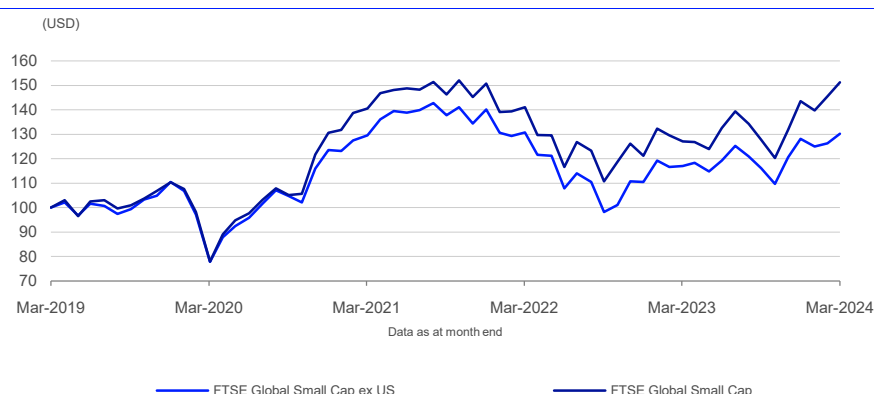


FTSE Global Small Cap ex US Index

Data as at: 29 March 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	1.6	12.1	1.6	11.3	0.5	30.2	0.2	5.4	11.1	16.1	20.7
FTSE Global Small Cap	5.3	18.4	5.3	19.0	7.6	51.3	2.5	8.6	13.5	18.3	21.8

* 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	1.2	0.0	0.3	0.2	-13.2	-33.4	-40.2	-43.6
FTSE Global Small Cap	1.5	0.1	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	ICB Sector	Net MCap (USDm)	Wgt %
WSP Global	Canada	Construction and Materials	19,552	0.66
RB Global Inc	Canada	Consumer Services	13,772	0.46
TFI International	Canada	Industrial Transportation	12,749	0.43
Arc Resources	Canada	Oil Gas and Coal	10,631	0.36
Open Text Corp	Canada	Software and Computer Services	10,385	0.35
Emera Inc	Canada	Electricity	10,004	0.34
Stantec Inc	Canada	Construction and Materials	9,457	0.32
Toromont Industries	Canada	Industrial Support Services	7,774	0.26
Descartes Sys	Canada	Software and Computer Services	7,735	0.26
Kinross Gold	Canada	Precious Metals and Mining	7,524	0.25
Totals			109,583	3.70

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 Breakdown - FTSE Global Small Cap ex US

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	189	144,797	4.89
Austria	19	20,319	0.69
Belgium	22	29,040	0.98
Brazil	83	45,808	1.55
Canada	122	437,391	14.76
Chile	10	4,260	0.14
China	1182	148,723	5.02
Denmark	23	53,787	1.81
Egypt	6	3,247	0.11
Finland	19	28,405	0.96
France	63	78,394	2.65
Germany	83	87,994	2.97
Greece	4	872	0.03
Hong Kong	51	15,332	0.52
Iceland	4	793	0.03
India	277	205,505	6.93
Indonesia	35	15,150	0.51
Ireland	1	1,075	0.04
Israel	40	25,047	0.85
Italy	54	60,740	2.05
Japan	928	415,394	14.02
Korea	320	121,826	4.11
Kuwait	13	8,006	0.27
Malaysia	42	22,368	0.75
Mexico	10	10,306	0.35
Netherlands	23	28,739	0.97
New Zealand	12	8,625	0.29
Norway	40	48,943	1.65
Pakistan	13	3,473	0.12
Philippines	7	2,863	0.10
Poland	20	24,154	0.82
Portugal	11	8,589	0.29
Qatar	4	2,540	0.09
Romania	1	138	0.00
Saudi Arabia	28	17,412	0.59
Singapore	31	18,266	0.62
South Africa	36	24,101	0.81
Spain	30	33,309	1.12
Sweden	89	118,852	4.01
Switzerland	63	82,092	2.77
Taiwan	377	250,812	8.46
Thailand	75	30,471	1.03
Turkiye	39	5,356	0.18
UAE	5	3,072	0.10
UK	171	267,239	9.02
Totals	4675	2,963,627	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	637	366,415	12.36	782	1,070,237	13.69
1510	Telecommunications	111	46,752	1.58	128	94,837	1.21
2010	Health Care	401	195,209	6.59	551	692,331	8.86
3010	Banks	130	132,079	4.46	213	393,042	5.03
3020	Financial Services	174	147,536	4.98	232	375,455	4.80
3030	Insurance	40	47,978	1.62	76	221,743	2.84
3510	Real Estate	347	265,509	8.96	435	573,619	7.34
4010	Automobiles and Parts	136	68,043	2.30	149	99,713	1.28
4020	Consumer Products and Services	233	156,309	5.27	320	510,700	6.53
4030	Media	93	37,256	1.26	107	69,001	0.88
4040	Retailers	129	71,465	2.41	168	273,311	3.50
4050	Travel and Leisure	129	72,741	2.45	172	239,052	3.06
4510	Food Beverage and Tobacco	186	92,346	3.12	212	188,141	2.41
4520	Personal Care Drug and Grocery Stores	90	52,220	1.76	104	107,879	1.38
5010	Construction and Materials	239	178,092	6.01	281	471,933	6.04
5020	Industrial Goods and Services	781	467,382	15.77	949	1,281,305	16.40
5510	Basic Resources	305	225,894	7.62	331	349,297	4.47
5520	Chemicals	224	93,127	3.14	243	165,526	2.12
6010	Energy	156	140,450	4.74	216	418,454	5.35
6510	Utilities	134	106,825	3.60	165	219,574	2.81
Totals		4675	2,963,627	100.00	5834	7,815,150	100.00

Index Characteristics

Attributes	FTSE Global Small Cap ex US	FTSE Global Small Cap
Number of constituents	4675	5834
Net MCap (USDm)	2,963,627	7,815,150
Dividend Yield %	2.68	1.89
Constituent Sizes (Net MCap USDm)		
Average	634	1,340
Largest	19,552	50,847
Smallest	25	25
Median	344	492
Weight of Largest Constituent (%)	0.66	0.65
Top 10 Holdings (% Index MCap)	3.70	3.14

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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email 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