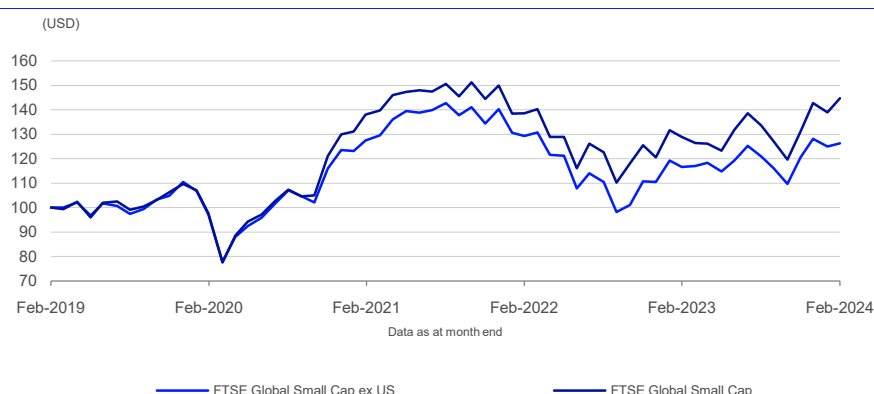


FTSE Global Small Cap ex US Index

Data as at: 29 February 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	4.8	4.4	-1.4	8.3	-0.9	26.3	-0.3	4.8	11.4	16.3	20.6
FTSE Global Small Cap	10.4	8.4	1.4	12.3	4.9	44.8	1.6	7.7	14.1	18.6	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	0.7	-0.1	0.2	0.2	-13.2	-33.4	-40.2	-43.6
FTSE Global Small Cap	0.8	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	18,614	0.66
Cameco Corp	Canada	Alternative Energy	17,506	0.62
RB Global Inc	Canada	Consumer Services	13,636	0.48
TFI International	Canada	Industrial Transportation	12,017	0.42
Arc Resources	Canada	Oil Gas and Coal	10,298	0.36
Open Text Corp	Canada	Software and Computer Services	10,288	0.36
Emera Inc	Canada	Electricity	9,622	0.34
Stantec Inc	Canada	Construction and Materials	9,284	0.33
Toromont Industries	Canada	Industrial Support Services	7,417	0.26
Descartes Sys	Canada	Software and Computer Services	7,327	0.26
Totals			116,009	4.08

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	131,847	4.64
Austria	19	19,646	0.69
Belgium	24	27,208	0.96
Brazil	82	43,166	1.52
Canada	122	418,348	14.73
Chile	10	4,285	0.15
China	1124	118,415	4.17
Denmark	22	50,207	1.77
Egypt	6	5,707	0.20
Finland	19	26,186	0.92
France	65	72,022	2.54
Germany	83	82,365	2.90
Greece	3	768	0.03
Hong Kong	49	13,952	0.49
Iceland	4	848	0.03
India	249	212,550	7.48
Indonesia	37	15,165	0.53
Ireland	1	1,078	0.04
Israel	42	27,266	0.96
Italy	55	58,859	2.07
Japan	915	396,764	13.97
Korea	335	121,473	4.28
Kuwait	12	6,945	0.24
Malaysia	40	21,726	0.76
Mexico	10	9,566	0.34
Netherlands	24	28,071	0.99
New Zealand	15	11,120	0.39
Norway	39	43,426	1.53
Pakistan	13	3,687	0.13
Philippines	9	3,753	0.13
Poland	18	20,611	0.73
Portugal	10	7,741	0.27
Qatar	4	2,641	0.09
Romania	1	148	0.01
Saudi Arabia	34	23,645	0.83
Singapore	32	17,291	0.61
South Africa	36	22,951	0.81
Spain	32	33,647	1.18
Sweden	86	107,083	3.77
Switzerland	64	80,974	2.85
Taiwan	377	255,449	8.99
Thailand	80	31,529	1.11
Turkiye	33	5,247	0.18
UAE	5	2,962	0.10
UK	173	251,666	8.86
Totals	4602	2,840,005	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	620	376,117	13.24	767	1,044,482	13.91
1510	Telecommunications	112	45,931	1.62	130	96,873	1.29
2010	Health Care	391	181,480	6.39	541	672,132	8.95
3010	Banks	128	126,774	4.46	211	376,243	5.01
3020	Financial Services	167	138,941	4.89	224	403,699	5.38
3030	Insurance	40	46,453	1.64	77	212,295	2.83
3510	Real Estate	352	254,329	8.96	441	554,987	7.39
4010	Automobiles and Parts	126	62,452	2.20	140	93,628	1.25
4020	Consumer Products and Services	237	150,628	5.30	322	477,139	6.35
4030	Media	93	32,335	1.14	108	63,851	0.85
4040	Retailers	133	64,761	2.28	173	251,850	3.35
4050	Travel and Leisure	128	71,074	2.50	170	222,182	2.96
4510	Food Beverage and Tobacco	184	83,148	2.93	212	177,202	2.36
4520	Personal Care Drug and Grocery Stores	90	54,070	1.90	105	109,311	1.46
5010	Construction and Materials	236	167,345	5.89	277	434,384	5.78
5020	Industrial Goods and Services	754	433,605	15.27	923	1,227,464	16.34
5510	Basic Resources	299	199,757	7.03	327	316,930	4.22
5520	Chemicals	222	92,122	3.24	241	162,066	2.16
6010	Energy	156	152,897	5.38	217	401,405	5.34
6510	Utilities	134	105,785	3.72	165	212,088	2.82
Totals		4602	2,840,005	100.00	5771	7,510,211	100.00

Index Characteristics

Attributes	FTSE Global Small Cap ex US	FTSE Global Small Cap
Number of constituents	4602	5771
Net MCap (USDm)	2,840,005	7,510,211
Dividend Yield %	2.76	1.93
Constituent Sizes (Net MCap USDm)		
Average	617	1,301
Largest	18,614	39,752
Smallest	13	12
Median	330	477
Weight of Largest Constituent (%)	0.66	0.53
Top 10 Holdings (% Index MCap)	4.08	3.20

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