

FTSE Global Equity Index Series

Built for the demands of global investors

Indexes for a global market

The FTSE Global Equity Index Series (FTSE GEIS) includes objective, rules-based benchmarks designed to comprehensively represent the investable global equity market. FTSE GEIS encompasses a global perspective based upon knowledge gained through developing local benchmarks around the world, creating a clearer view of the global equity market. Whether you seek coverage of the broad global market or a particular region, country or industry based on the Industry Classification Benchmark (ICB) framework, FTSE Russell provides insights and tools relevant to your investment process.

Features

- Includes more than 16,000 stocks across 48 developed and emerging markets, targeting coverage of over 99% of the world's total investable market capitalization
- Rules-based transparent approach to index construction
- Incorporates liquidity screens, free float minimums, and additional tests to ensure ease of replication
- Governance structure that includes a board of internal experts supported by external advisory committees

Results

- Representative and Modular: Captures particular regions, markets, asset classes, styles, and strategies
- Transparent: Provides an unbiased representation of the global equity universe
- Investable: Excludes small, illiquid stocks that are not typically considered by institutional investors due to size, liquidity or other constraints.
- Relevant: Ensures the integrity and adaptability of the indexes
- Flexible: provides optional coverage of micro cap companies across both developed and emerging markets

About FTSE Russell

FTSE Russell is a leading global provider of benchmarking, analytics and data solutions. A comprehensive range of indexes provides investors worldwide with the tools required to measure and analyze markets across asset classes, styles or strategies.

Key headline indexes

FTSE All-World®
FTSE Developed
FTSE Emerging
FTSE Global Total Cap
FTSE Global All Cap
FTSE Global Small Cap
FTSE Global Micro Cap
FTSE All-World® ex US
FTSE All-World® ex UK
FTSE All-World® ex Japan
FTSE Developed ex US
FTSE North America
FTSE Asia Pacific
FTSE Developed Europe

Reflecting best practices

When constructing global indexes, the aim is to achieve accurate and investable universe coverage while maintaining consistency and integrity. The index construction methodology has evolved over time to reflect best practices as capital markets have expanded and developed. Methodology enhancements have been implemented consistently across all indexes, providing investors with an easily understandable framework for analyzing equity portfolios and managing funds based on active or passive mandates.

FTSE GEIS

Representing the broadest investable global equity opportunity set

FTSE Global Small Cap

\$6.1 trillion net market cap
4,685 stocks

FTSE Global Micro Cap

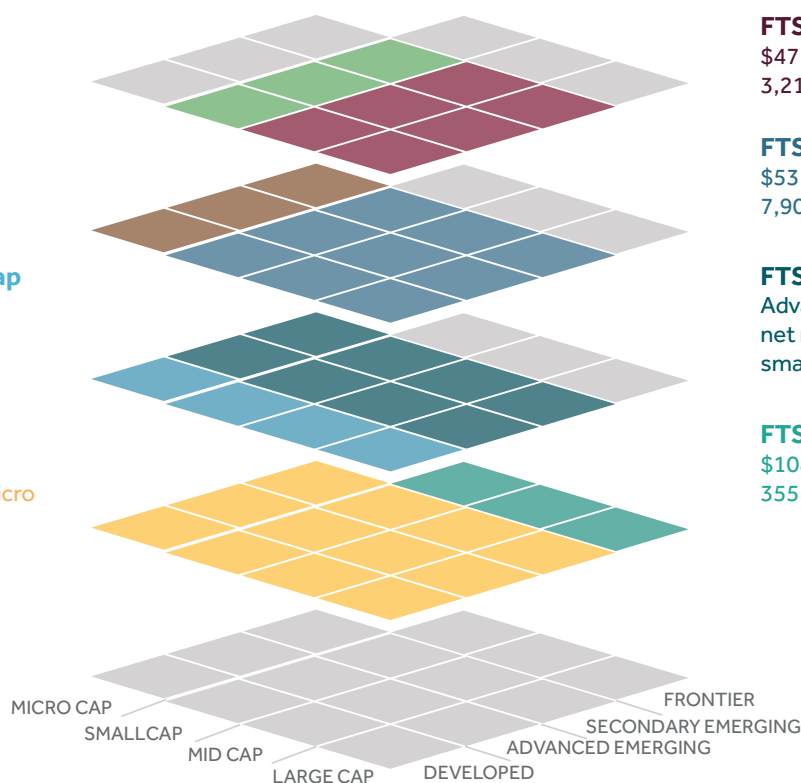
\$1.3 trillion net market cap
8,458 stocks

FTSE Developed Total Cap

\$49.6 trillion net market cap
11,772 large, mid, small & micro cap stocks

FTSE Global Total Cap

\$54.7 trillion net market cap
16,358 large, mid, small & micro cap stocks



FTSE All-World®

\$47.4 trillion net market cap
3,215 large & mid cap stocks

FTSE Global All Cap

\$53.5 trillion net market cap
7,900 large, mid & small cap stocks

FTSE Emerging Total Cap

Advanced and Secondary \$5.1 trillion net market cap
4,586 large, mid, small & micro cap stocks

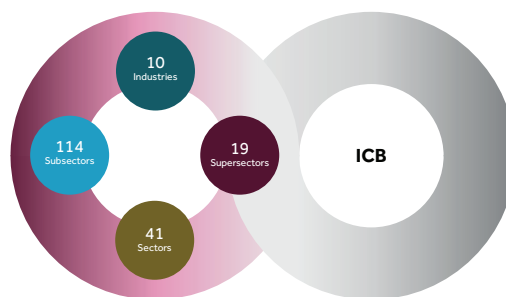
FTSE Frontier

\$108.5 billion net market cap
355 large, mid & small cap stocks

Source: FTSE Russell, data as of September 28, 2018.

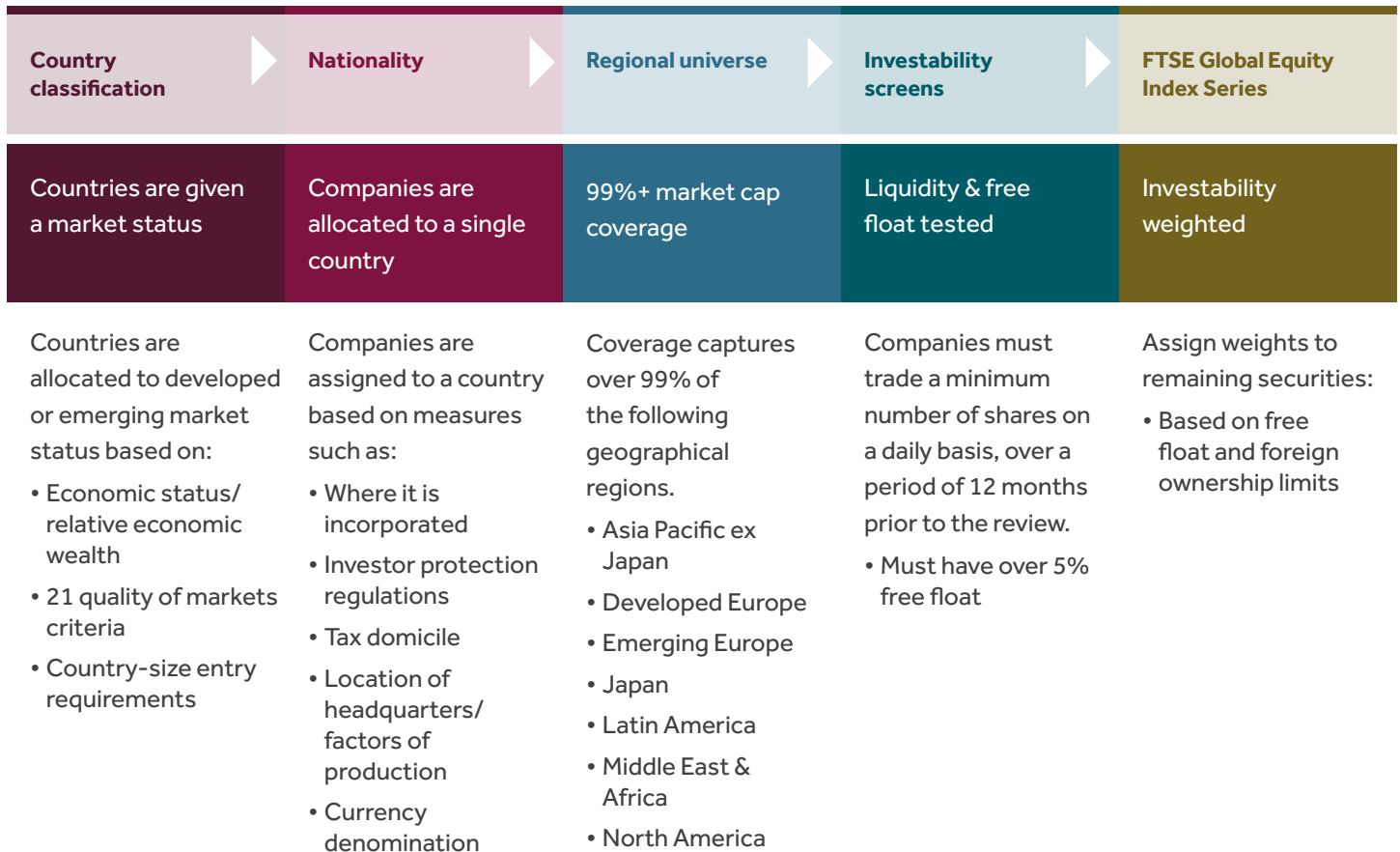
ICB: a comprehensive sector classification scheme

Used as a base for FTSE GEIS, the Industry Classification Benchmark (ICB) allocates companies to the subsector that most closely represents the nature of its business, which is determined by its primary source of revenue and other publicly available information. Our modular index design supports a broad spectrum of sub-indexes based on country, region, sector, size or other customized needs.



Index review process

With approximately 70,000 equity securities traded worldwide, the FTSE GEIS index review process is applied to capture the global investable universe. During each semiannual review, ineligible securities are excluded and size and liquidity screens are applied. Securities are ranked in descending order by total market cap within each of the seven FTSE GEIS regions. Combined, the seven regional universes become FTSE GEIS, targeting coverage of over 99% of the world's investable market cap by including over 16,000 companies across 48 countries.

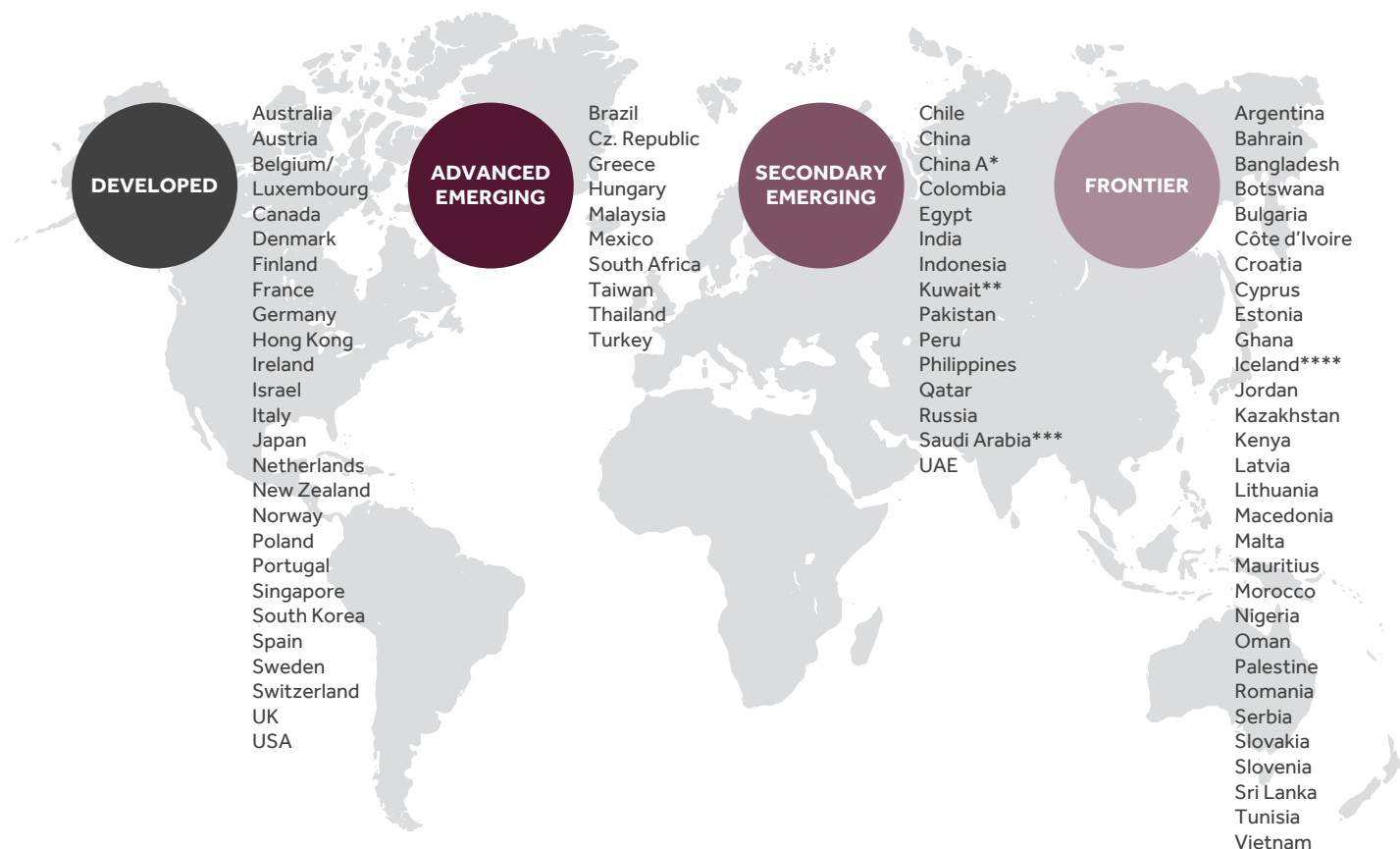


Source: FTSE Russell. For illustrative purposes only. For more information please see the FTSE Global Equity Index Series Ground Rules.

Unique, four-layer market classification system

The economic characteristics of many countries today place them in an “in-between” category — not clearly defined as an Emerging market country but not yet qualified as a Developed market. The Advanced Emerging and Secondary Emerging categories, which are unique to FTSE GEIS, allow for further segmentation of the investable universe and provide added flexibility for portfolio design. FTSE Russell classifies 25 countries as Developed, 23 countries as Emerging and 29 countries as Frontier. In addition to the FTSE Global Total Cap Index, each country is available as its own modular index. Country classifications are reviewed on a semi-annual basis each March and September.

FTSE Global Equity Index Series Country classification



Source: FTSE Russell. As of September 26, 2018

*China A to be reclassified as Secondary Emerging, commencing from June 2019.

**Kuwait reclassified as Secondary Emerging, effective in two tranches: 50% on 24 September 2018 and 50% on 24 December 2018.

***Saudi Arabia to be reclassified as Secondary Emerging, commencing from March 2019.

****Iceland to be reclassified as Frontier, effective in conjunction with the annual review of the FTSE Frontier Index in September 2019.

For more information please visit: <http://www.ftse.com/products/indices/country-classification>

For more information about our indexes, please visit ftserussell.com.

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About FTSE Russell

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

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