

PRODUCT HIGHLIGHTS

FTSE Global Equity Index Series (FTSE GEIS)

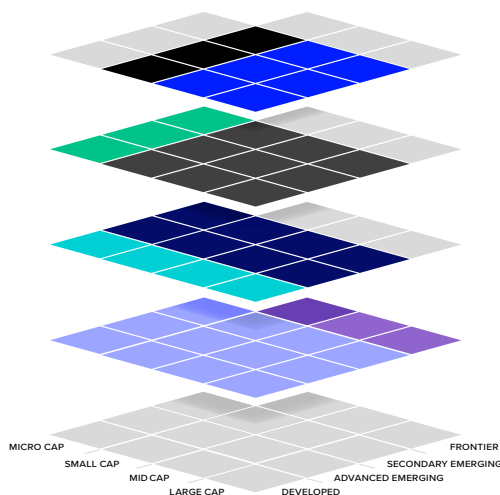
Supporting fully-informed investment decisions and product innovation



FTSE GEIS targets coverage of over 99% of the investable market capitalisation across 49 developed and emerging markets — a world of investment choice. Its modular design simplifies precise targeting by size, country, region, sector and style across a comprehensive family of indices. FTSE GEIS delivers the versatility investors expect from FTSE Russell's growing platform of indices across multiple asset classes.

FTSE GEIS coverage and modularity

- FTSE GLOBAL SMALL CAP**
\$7.6 trillion net market cap
5,837 stocks
- FTSE ALL-WORLD¹**
\$71.4 trillion net market cap
4,296 large & mid cap stocks
- FTSE GLOBAL MICRO CAP**
\$1.6 trillion net market cap
9,132 stocks
- FTSE GLOBAL ALL CAP**
\$79.0 trillion net market cap
10,133 large, mid & small cap stocks
- FTSE DEVELOPED TOTAL CAP**
\$72.6 trillion net market cap
11,697 large, mid, small & micro cap stocks
- FTSE EMERGING TOTAL CAP**
Advanced and Secondary
\$7.9 trillion net market cap
7,568 large, mid, small & micro cap stocks
- FTSE FRONTIER***
\$96.7 billion net market cap
295 large, mid & small cap stocks
- FTSE GLOBAL TOTAL CAP**
\$80.6 trillion net market cap
19,265 large, mid, small & micro cap stocks



Source: FTSE Russell, data as of March 18, 2024 market open.

* The FTSE Frontier Index Series is maintained separately from FTSE GEIS.

Rules-based flexibility

FTSE GEIS conforms to an unbiased and transparent methodology that is not one size fits all. The modularity of the indices offers built-in versatility indicative of the diverse objectives and extreme level of flexibility investors demand, while fully embracing global standards of governance.

Inclusive perspective

Index governance and product development processes reflect collaboration with clients and input from a committee of outside experts, yielding valuable intelligence that augments our own.

A trusted partner

Over \$2.2¹ trillion in assets under management track FTSE GEIS indices, which are used as benchmarks for actively-managed strategies and as the foundation for passively-managed investment vehicles such as ETFs.

1 Source: Data as at the end of December 2023 by eVestment for institutional assets, Morningstar for retail mutual funds, insurance products, and ETFs, and additional passive assets directly collected by FTSE Russell. AUM data includes blended benchmarks and excludes futures and options. Passive assets directly collected by FTSE Russell have been removed from third party sources to prevent double counting. No assurances are given by FTSE Russell as to the accuracy of the data.



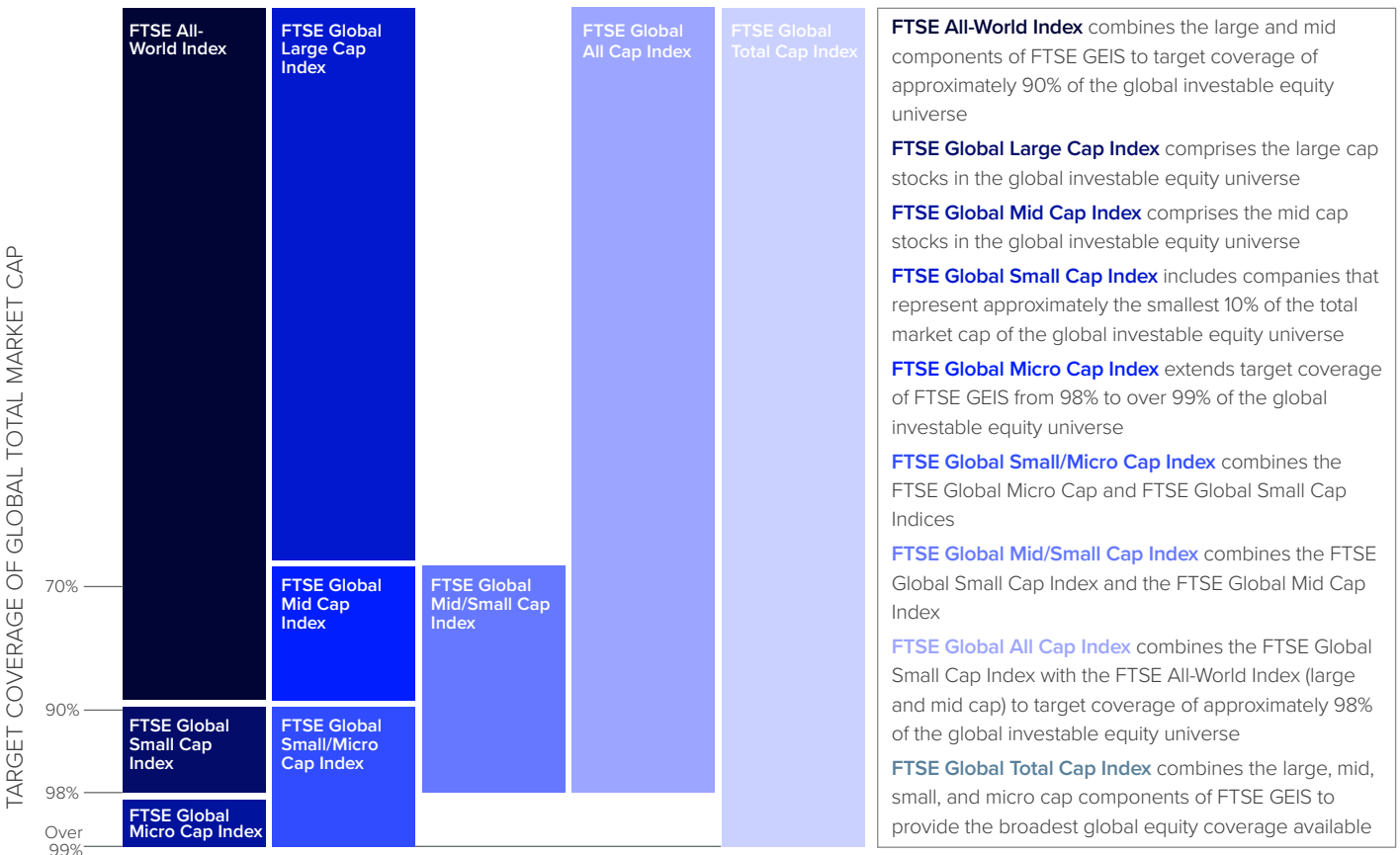
**FTSE
RUSSELL**
An LSEG Business

A universal taxonomy

By defining markets and securities on the basis of quantifiable, measurable attributes, FTSE GEIS delivers an unbiased representation of global equity markets and a reliable way for investors to track and measure market opportunities.

FTSE GEIS							
Data-driven classification at a granular level.							
MARKET STATUS		SIZE		STYLE		SECTOR (ICB®)	
Developed	Advanced Emerging	Large	Mid	Growth	Value	Industries	Sectors
Secondary Emerging	Frontier	Small	Micro	Defensive	Dynamic	Supersectors	Subsectors

FTSE global equity indices cover large, mid, small and micro-cap size segments



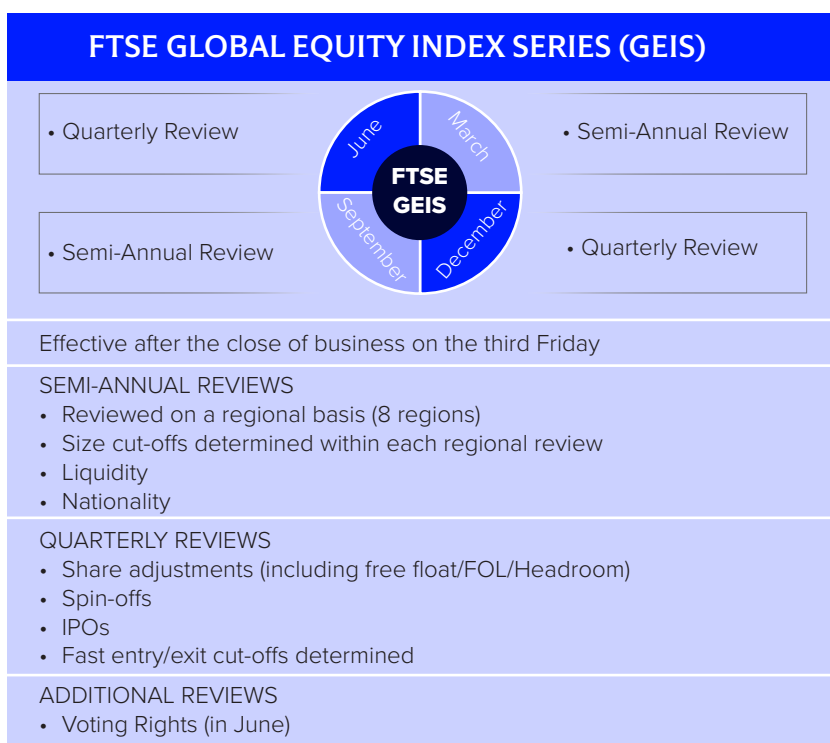
FTSE GEIS headline indices

Index	FTSE Global Total Cap	FTSE Global All Cap	FTSE All-World	FTSE Global Small Cap	FTSE Global Small/Micro Cap	FTSE Global Micro Cap
Included cap segments	Large, Mid, Small, Micro	Large, Mid and Small	Large and Mid	Small	Small and Micro	Micro
% of FTSE Global Total Cap Index	100%	98%	89%	9%	11%	2%
Net Mcap (USDt)	80.6	79.0	71.4	7.6	9.2	1.6
Number of markets	49	49	49	49	49	49
Developed	25	25	25	25	25	25
Emerging	24	24	24	24	24	24
Advanced Emerging	10	10	10	10	10	10
Secondary Emerging	14	14	14	14	14	14
Number of constituents	19,265	10,133	4,296	5,837	14,969	9,132
Developed	11,697	5,668	2,082	3,586	9,615	6,029
Emerging	7,568	4,465	2,214	2,251	5,354	3,103
Advanced Emerging	2,970	1,182	516	666	2,454	1,788
Secondary Emerging	4,598	3,283	1,698	1,585	2,900	1,315

Source: FTSE Russell, data as of March 18, 2024 market open, indicative index review effective March 18, 2024.

Ongoing Maintenance

The indices are regularly maintained with semi-annual reviews occurring in March and September. Additionally, updates are made daily to capture corporate actions and fast-entry IPO additions. Quarterly updates are implemented to reflect changes to shares and investability weights, spin-offs and IPOs. This ensures the global equity indices accurately represent the entire opportunity set while balancing turnover costs.



About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

Contact Us

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service team office:

EMEA +44 (0) 20 7866 1810

Asia-Pacific

North America +1 877 503 6437

Hong Kong +852 2164 3333

Tokyo +81 (3) 6441 1430

Sydney +61 (0)2 7228 5659

Disclaimer

© 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.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

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.



**FTSE
RUSSELL**
An LSEG Business