

FR Global Equity Index

FACTSHEET

FR Global Equity Index

The FR Global Equity Index is part of FR Global Equity Indices family. The index is free float adjusted, market capitalisation weighted, and is designed to serve as broad market benchmarks to track the performance of liquid equities worldwide.

FR Global Equity Index is free float adjusted, market capitalisation weighted index. It is similar to any other FR Regional Equity Index in terms of construction, calculation and maintenance.

AVAILABLE INDEX VARIANTS

.TRXFLDGLPU- FR Global Equity Price Return Index

.TRXFLDGLTU- FR Global Equity Total Return Index

INDEX CHARACTERISTICS

Index RIC	.TRXFLDGLPU
Number of Constituents	11537
	Mkt Cap (USD Millions)
Largest	3555488139
Smallest	11631.63305
Average	7522911.624
Median	778959.2259

Selection:

FR Global Equity Index, like any other FR Equity Index, is a market capitalisation weighted (market cap) and free float adjusted index.

To select index constituents, FR Global Equity Indices' liquidity methodology is applied, it is a four-tier approach that includes an Average Traded Value Approach along with minimum size, cumulative market capitalisation, and trading frequency. The comprehensive four tier approach ensures that all of the liquid securities in a market are covered, leaving only illiquid, infrequently traded, and micro-cap securities.

The liquidity methodology encompasses four types of filters, based on the following data sets:

- Free Float Adjusted Market Cap Filter: The objective is to remove micro caps.
- Average Daily Traded Value based on Volume and Value Weighted Average Price (VWAP) for the most recent period of 60 trading days: The objective of this filter is to remove companies that trade significantly less value than their peers and are therefore less liquid.
- Daily trading frequency based on most recent period of 60 trading days: The objective is to remove the securities that trade large volumes or block trades only occasionally, while not-trading during a large portion of the review window.
- Minimum thresholds for both full market capitalisation and free float adjusted market capitalisation: It aims to improve index liquidity by removing companies that are below the minimum size.

In order to qualify for index membership, candidate securities will need to pass ALL the filters independently.

Rebalance: Bi-annual

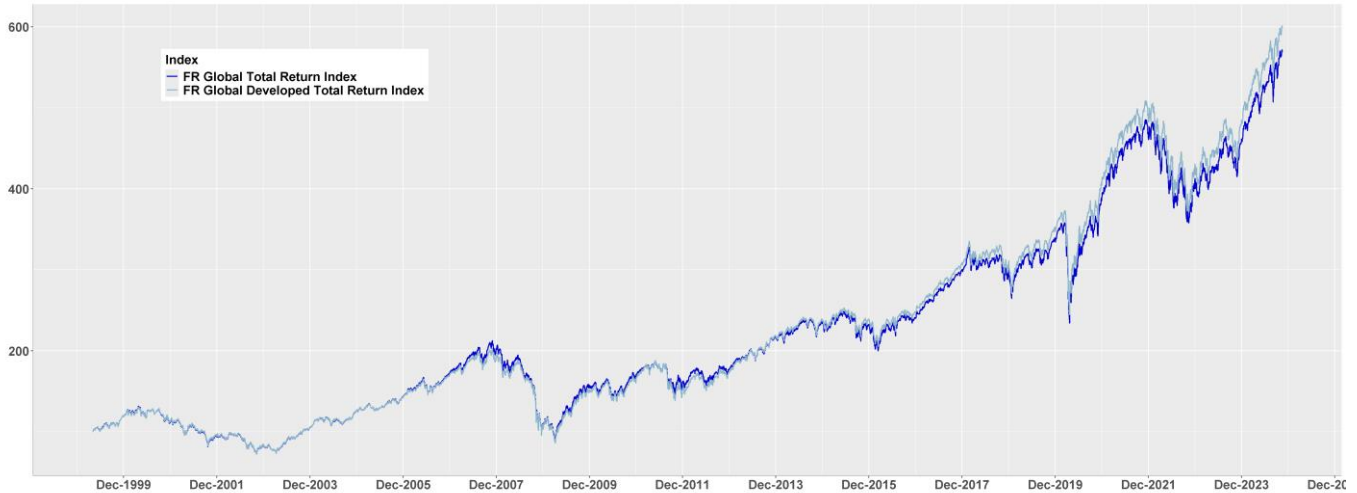
Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

Company Name	Sector	Weight
APPLE INC	Technology	4.10%
NVIDIA CORP	Technology	3.72%
MICROSOFT CORP	Technology	3.59%
AMAZON.COM INC	Consumer	2.07%
META PLATFORMS INC	Cyclicals	2.07%
ALPHABET INC	Technology	1.39%
ALPHABET INC-CL C ORD	Technology	1.12%
BROADCOM INC	Technology	1.00%
ELI LILLY AND CO	Technology	0.95%
JPMORGAN CHASE & CO	Healthcare	0.84%
	Financials	0.73%

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FR GLOBAL EQUITY TOTAL RETURN INDEX	17.94%	29.74%	6.43%	11.49%	9.70%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	18.12%	30.43%	6.68%	11.81%	10.17%

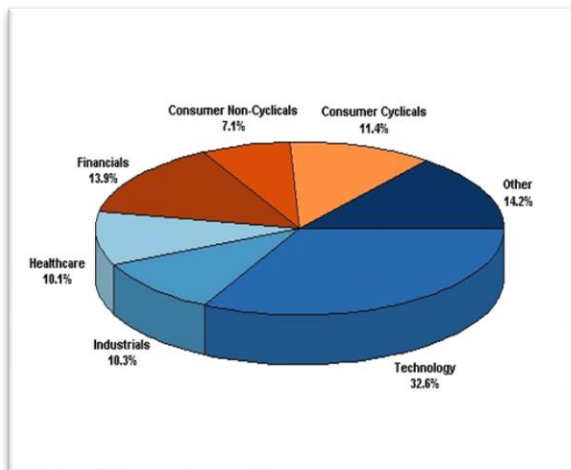
Index Returns – By Year					
	2020	2021	2022	2023	2024
FR GLOBAL EQUITY TOTAL RETURN INDEX	15.08%	18.13%	-17.41%	21.44%	22.24%
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	16.16%	18.25%	-17.91%	22.46%	22.48%

Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FR GLOBAL EQUITY TOTAL RETURN INDEX	0.11	0.12	0.14	0.17	0.14
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	0.11	0.13	0.15	0.18	0.15

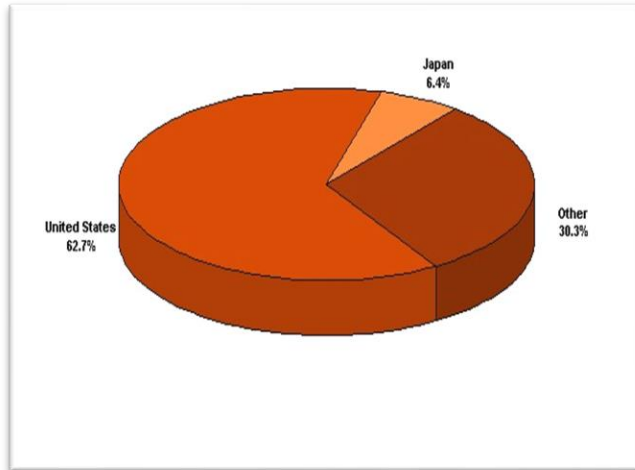
Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FR GLOBAL EQUITY TOTAL RETURN INDEX	2.80	2.11	0.45	0.68	0.68
FR GLOBAL DEVELOPED TOTAL RETURN INDEX	2.73	2.05	0.44	0.67	0.69

Data as of 15th October 2024

SECTOR WEIGHTS



COUNTRY WEIGHTS



Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

FR Global Developed Total Return Index

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.

About FTSE Russell

FTSE Russell is a leading global provider of benchmarks, analytics and data solutions with multi-asset capabilities, offering a precise view of the markets relevant to any investment process. 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 performance benchmarking, asset allocation, investment strategy analysis and risk management.

To learn more, visit lseg.com/en/ftse-russell; or mail to: indexmanagers@lseg.com; or call your regional Client Service team office:

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.