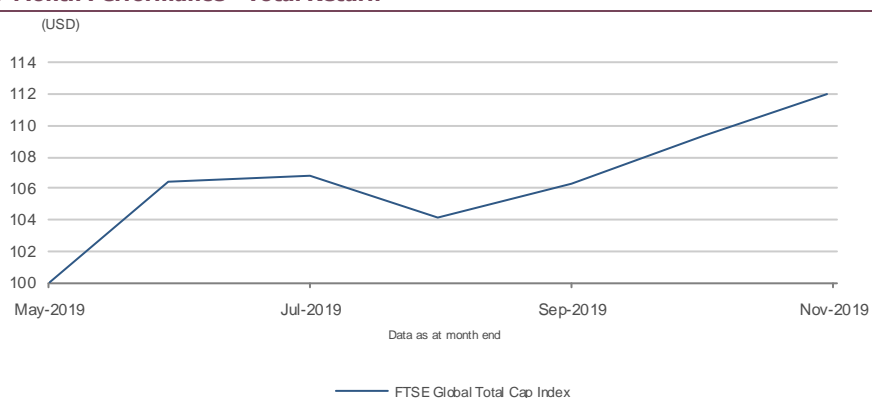


FTSE Global Total Cap Index

Data as at: 29 November 2019

The FTSE Global Total Cap Index is a market-capitalisation weighted index representing the performance of the large, mid, small and micro cap stocks globally. The index aggregate of around 16,500 stocks cover Developed and Emerging Markets representing over 99% of investable market cap globally. The index is suitable as the basis for investment products, such as funds, derivatives and exchange-traded funds.

6-Month Performance - Total Return



Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	United States	Technology Hardware & Equipment	1,207,143	2.14
Microsoft Corp	United States	Software & Computer Services	1,143,854	2.03
Amazon.Com	United States	General Retailers	744,051	1.32
Facebook Class A	United States	Software & Computer Services	481,404	0.85
JPMorgan Chase & Co	United States	Banks	418,465	0.74
Alphabet Class C	United States	Software & Computer Services	396,235	0.70
Alphabet Class A	United States	Software & Computer Services	390,071	0.69
Johnson & Johnson	United States	Pharmaceuticals & Biotechnology	364,871	0.65
Visa	United States	Financial Services	320,665	0.57
Procter & Gamble	United States	Household Goods & Home Construction	301,407	0.53
Totals			5,768,167	10.23

FEATURES

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 Methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Country Breakdown - FTSE Global Total Cap

Country	No. of Cons	Net MCap (USDm)	Wgt %
Australia	584	1,218,763	2.16
Austria	33	53,643	0.10
Belgium	71	191,052	0.34
Brazil	177	472,985	0.84
Canada	516	1,764,089	3.13
Chile	34	47,346	0.08
China	1824	1,943,147	3.45
Colombia	14	25,032	0.04
Czech Republic	6	8,576	0.02
Denmark	72	294,598	0.52
Egypt	42	14,010	0.02
Finland	76	197,612	0.35
France	259	1,667,904	2.96
Germany	271	1,422,655	2.52
Greece	32	23,740	0.04
Hong Kong	396	592,899	1.05
Hungary	14	18,739	0.03
India	710	636,007	1.13
Indonesia	115	123,279	0.22
Ireland	15	43,049	0.08
Israel	183	106,662	0.19
Italy	177	441,654	0.78
Japan	2355	4,337,530	7.69
Kuwait	47	50,307	0.09
Malaysia	293	162,869	0.29
Mexico	65	158,832	0.28
Netherlands	77	597,298	1.06
New Zealand	57	67,572	0.12
Norway	123	146,822	0.26
Pakistan	58	10,264	0.02
Peru	4	3,371	0.01
Philippines	77	75,699	0.13
Poland	77	62,306	0.11
Portugal	22	31,325	0.06
Qatar	31	61,974	0.11
Russia	48	235,834	0.42
Saudi Arabia	170	123,763	0.22
Singapore	135	227,125	0.40
South Africa	141	303,915	0.54
South Korea	1725	828,629	1.47
Spain	95	450,422	0.80
Sweden	275	524,285	0.93
Switzerland	167	1,432,347	2.54
Taiwan	1278	901,371	1.60
Thailand	291	224,259	0.40
Turkey	136	47,071	0.08
Uae	28	50,212	0.09
United Kingdom	429	2,791,859	4.95
United States	3286	31,157,603	55.27
Totals	17111	56,372,306	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

22 June 2018

Base Date

16 March 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Via FTP and email

Distribution

End-of-day

Currency

USD, EUR, GBP, JPY, AUD, CAD

Review Dates

Semi-annually in March and September

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	582	2,780,049	4.93
1300	Chemicals	693	1,282,416	2.27
1700	Basic Resources	921	1,116,848	1.98
2300	Construction & Materials	905	965,869	1.71
2700	Industrial Goods & Services	3091	7,001,385	12.42
3300	Automobiles & Parts	474	1,090,455	1.93
3500	Food & Beverage	702	2,077,172	3.68
3700	Personal & Household Goods	1130	2,846,054	5.05
4500	Health Care	1536	6,214,405	11.02
5300	Retail	869	3,807,413	6.75
5500	Media	404	1,175,893	2.09
5700	Travel & Leisure	584	1,455,095	2.58
6500	Telecommunications	175	1,420,217	2.52
7500	Utilities	402	1,780,170	3.16
8300	Banks	754	4,838,503	8.58
8500	Insurance	279	2,414,240	4.28
8600	Real Estate	1101	2,371,598	4.21
8700	Financial Services	712	2,573,821	4.57
9500	Technology	1797	9,160,704	16.25
Totals		17111	56,372,306	100.00

Index Characteristics

Attributes	FTSE Global Total Cap
Number of constituents	17111
Net MCap (USDm)	56,372,306
Dividend Yield %	2.38
Constituent Sizes (Net MCap USDm)	
Average	3,295
Largest	1,207,143
Smallest	0
Median	212
Weight of Largest Constituent (%)	2.14
Top 10 Holdings (% Index MCap)	10.23

© 2019 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group 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) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" 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 the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the results to be obtained from the use of the FTSE Global Total Cap or the fitness or suitability of the FTSE Global Total Cap for any particular purpose to which they might be put.

No member of the LSE Group 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 the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that 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.

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 the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, and/or their respective licensors.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index 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 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 was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 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 4563 6346

Sydney +61 (0) 2 8823 3521