

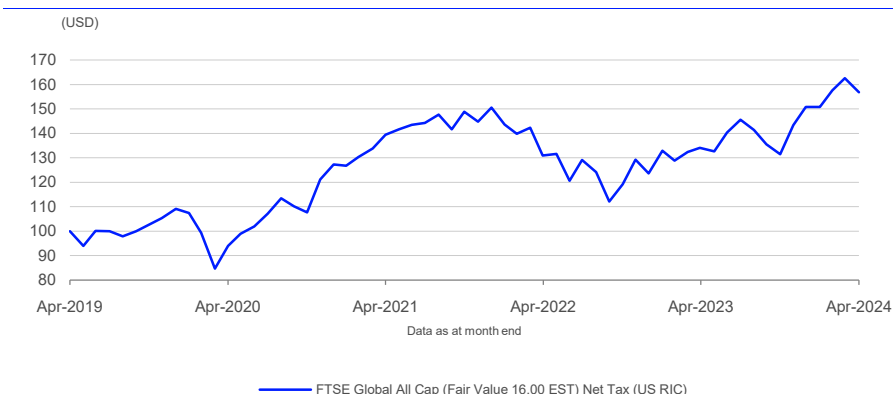
FTSE Global All Cap Fair Market Value Index

Data as at: 30 April 2024

The FTSE Global All Cap Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed and Emerging markets. The index is derived from the FTSE Global Equity Index Series (GEIS), which captures 99% of the world's investable market capitalization.

The FTSE Global All Cap Fair Market Value Index has been designed to reflect price changes for index securities in markets that have closed prior to the U.S Equity market close. Fair value prices and foreign exchange as of 4 pm EST are used in the calculation. The Fair Value FTSE Index uses tax rates based on the withholding tax rates applicable to dividends received by a U.S Regulated Investment Company (RIC) domiciled in the United States. (1940 Act mutual funds).

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 All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	4.0	19.3	4.0	16.9	12.5	56.9	4.0	9.4	11.2	16.1	18.3

* 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 All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	4.0	-1.8	8.8	24.4	-9.7	26.8	16.7	18.2	-17.9	22.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE Global All Cap (Fair Value 16.00 EST) Net Tax (US RIC)	1.5	0.3	0.5	0.6	-11.0	-26.3	-34.4	-34.4

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

Objective

The Fair Value FTSE Index has been designed to reflect valuation changes for index securities in markets that have closed prior to the U.S Equity market close. Fair value prices and foreign exchange as of 4 pm EST are used in the calculation.

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

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.

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	2,893,933	3.71
Apple Inc.	USA	Technology Hardware and Equipment	2,481,026	3.18
Nvidia	USA	Technology Hardware and Equipment	2,050,489	2.63
Amazon.Com	USA	Retailers	1,574,710	2.02
Alphabet Class A	USA	Software and Computer Services	966,128	1.24
Meta Platforms Inc	USA	Software and Computer Services	950,310	1.22
Alphabet Class C	USA	Software and Computer Services	825,357	1.06
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	660,204	0.85
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	582,286	0.75
Broadcom	USA	Technology Hardware and Equipment	559,878	0.72
Totals			13,544,323	17.38

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1203	19,344,937	24.83
1510	Telecommunications	257	2,031,502	2.61
2010	Health Care	901	8,226,871	10.56
3010	Banks	485	5,391,911	6.92
3020	Financial Services	443	3,462,770	4.44
3030	Insurance	205	2,373,563	3.05
3510	Real Estate	677	2,127,904	2.73
4010	Automobiles and Parts	283	1,852,451	2.38
4020	Consumer Products and Services	505	2,424,605	3.11
4030	Media	177	932,263	1.20
4040	Retailers	283	4,006,179	5.14
4050	Travel and Leisure	292	1,519,004	1.95
4510	Food Beverage and Tobacco	429	2,612,432	3.35
4520	Personal Care Drug and Grocery Stores	211	1,547,734	1.99
5010	Construction and Materials	439	1,416,496	1.82
5020	Industrial Goods and Services	1582	9,575,007	12.29
5510	Basic Resources	531	1,690,824	2.17
5520	Chemicals	428	1,300,741	1.67
6010	Energy	398	3,817,904	4.90
6510	Utilities	398	2,253,193	2.89
Totals		10127	77,908,291	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 2012

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index calculation

End-of-Day Distribution

Via FTP and email

Currency

USD

Index pricing point

Close of New York Stock Exchange (NYSE) at 16:00 Eastern Standard Time using WM/Reuters 16:00 EST rates

Review Dates

Semi-annually in March and September

History

Available from 31 December 2008

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Australia	297	1,454,147	1.87
Austria	26	56,053	0.07
Belgium	37	197,283	0.25
Brazil	165	439,038	0.56
Canada	170	2,104,694	2.70
Chile	31	45,000	0.06
China	2423	2,191,112	2.81
Colombia	3	8,453	0.01
Czech Rep.	4	10,191	0.01
Denmark	41	637,375	0.82
Egypt	9	6,540	0.01
Finland	33	197,454	0.25
France	132	2,010,658	2.58
Germany	153	1,511,043	1.94
Greece	32	45,934	0.06
Hong Kong	124	389,271	0.50
Hungary	4	19,633	0.03
Iceland	15	8,764	0.01
India	505	1,784,372	2.29
Indonesia	77	149,465	0.19
Ireland	6	50,424	0.06
Israel	70	131,379	0.17
Italy	89	553,810	0.71
Japan	1431	4,800,588	6.16
Korea	479	1,024,288	1.31
Kuwait	22	65,289	0.08
Malaysia	81	147,201	0.19
Mexico	48	225,194	0.29
Netherlands	54	845,912	1.09
New Zealand	27	59,890	0.08
Norway	57	157,633	0.20
Pakistan	14	3,997	0.01
Philippines	31	51,615	0.07
Poland	30	83,101	0.11
Portugal	15	39,027	0.05
Qatar	21	66,432	0.09
Romania	8	10,884	0.01
Saudi Arabia	88	346,904	0.45
Singapore	67	241,383	0.31
South Africa	77	239,163	0.31
Spain	55	495,124	0.64
Sweden	141	652,866	0.84
Switzerland	115	1,565,657	2.01
Taiwan	499	1,541,201	1.98
Thailand	126	163,036	0.21
Turkiye	148	99,818	0.13
UAE	36	119,407	0.15
UK	274	2,888,614	3.71
USA	1737	47,971,973	61.57
Totals	10127	77,908,291	100.00

Index Characteristics

Attributes	FTSE Global All Cap (Fair Value 16.00 EST) Net Tax (US RIC)
Number of constituents	10127
Net MCap (USDm)	77,908,291
Dividend Yield %	1.88
Constituent Sizes (Net MCap USDm)	
Average	7,693
Largest	2,893,933
Smallest	0
Median	840
Weight of Largest Constituent (%)	3.71
Top 10 Holdings (% Index MCap)	17.38

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