

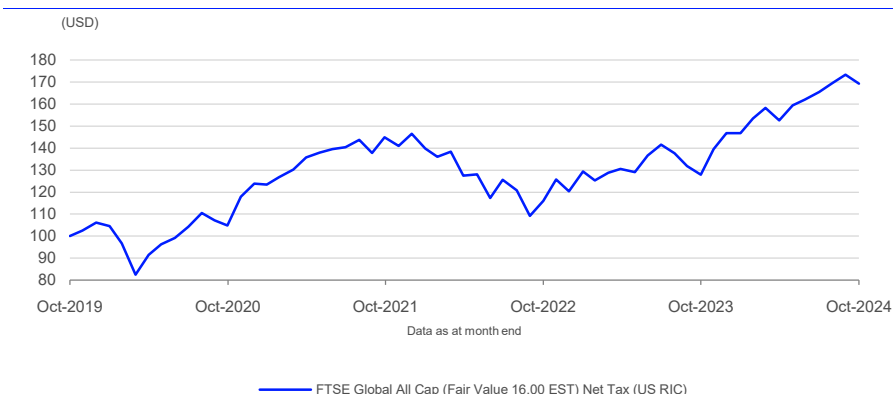
FTSE Global All Cap Fair Market Value Index

Data as at: 31 October 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)	2.3	10.9	15.3	32.3	16.8	69.3	5.3	11.1	11.7	16.7	17.9

* 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)	2.8	0.3	0.6	0.6	-8.1	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	3,279,461	3.82
Nvidia	USA	Technology Hardware and Equipment	3,102,493	3.61
Microsoft Corp	USA	Software and Computer Services	3,017,787	3.52
Amazon.Com	USA	Retailers	1,729,189	2.01
Meta Platforms Inc	USA	Software and Computer Services	1,241,881	1.45
Alphabet Class A	USA	Software and Computer Services	1,004,363	1.17
Alphabet Class C	USA	Software and Computer Services	849,382	0.99
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	771,628	0.90
Broadcom	USA	Technology Hardware and Equipment	770,882	0.90
Tesla	USA	Automobiles and Parts	693,428	0.81
Totals			16,460,494	19.18

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1211	22,695,256	26.44
1510	Telecommunications	260	2,286,200	2.66
2010	Health Care	889	8,700,463	10.14
3010	Banks	485	5,975,223	6.96
3020	Financial Services	447	4,125,964	4.81
3030	Insurance	201	2,671,472	3.11
3510	Real Estate	674	2,445,741	2.85
4010	Automobiles and Parts	286	1,881,599	2.19
4020	Consumer Products and Services	490	2,453,326	2.86
4030	Media	169	1,061,569	1.24
4040	Retailers	284	4,558,312	5.31
4050	Travel and Leisure	294	1,663,615	1.94
4510	Food Beverage and Tobacco	426	2,657,541	3.10
4520	Personal Care Drug and Grocery Stores	208	1,638,627	1.91
5010	Construction and Materials	440	1,562,719	1.82
5020	Industrial Goods and Services	1588	10,327,499	12.03
5510	Basic Resources	527	1,703,954	1.99
5520	Chemicals	423	1,260,939	1.47
6010	Energy	392	3,595,995	4.19
6510	Utilities	405	2,562,390	2.99
Totals		10099	85,828,403	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	285	1,565,503	1.82
Austria	24	57,094	0.07
Belgium	37	209,515	0.24
Brazil	160	396,405	0.46
Canada	162	2,340,283	2.73
Chile	30	44,326	0.05
China	2407	2,554,112	2.98
Colombia	4	8,155	0.01
Czech Rep.	4	10,558	0.01
Denmark	40	589,254	0.69
Egypt	6	6,839	0.01
Finland	34	204,787	0.24
France	130	1,901,835	2.22
Germany	151	1,604,687	1.87
Greece	33	45,979	0.05
Hong Kong	118	417,050	0.49
Hungary	5	20,189	0.02
Iceland	15	10,153	0.01
India	561	2,009,594	2.34
Indonesia	76	164,752	0.19
Ireland	6	51,096	0.06
Israel	74	149,502	0.17
Italy	85	574,894	0.67
Japan	1425	4,889,021	5.70
Korea	472	947,371	1.10
Kuwait	25	70,928	0.08
Malaysia	86	176,599	0.21
Mexico	47	171,478	0.20
Netherlands	54	764,099	0.89
New Zealand	26	63,674	0.07
Norway	58	160,137	0.19
Philippines	30	55,462	0.06
Poland	31	77,768	0.09
Portugal	14	37,566	0.04
Qatar	21	72,431	0.08
Romania	9	11,875	0.01
Saudi Arabia	101	360,992	0.42
Singapore	65	266,584	0.31
South Africa	80	296,809	0.35
Spain	53	520,788	0.61
Sweden	140	684,190	0.80
Switzerland	115	1,741,901	2.03
Taiwan	520	1,803,361	2.10
Thailand	122	189,799	0.22
Turkiye	163	87,392	0.10
UAE	42	134,915	0.16
UK	263	2,957,383	3.45
USA	1690	54,349,318	63.32
Totals	10099	85,828,403	100.00

Index Characteristics

Attributes	FTSE Global All Cap (Fair Value 16.00 EST) Net Tax (US RIC)
Number of constituents	10099
Net MCap (USDm)	85,828,403
Dividend Yield %	1.77
Constituent Sizes (Net MCap USDm)	
Average	8,499
Largest	3,279,461
Smallest	27
Median	891
Weight of Largest Constituent (%)	3.82
Top 10 Holdings (% Index MCap)	19.18

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