

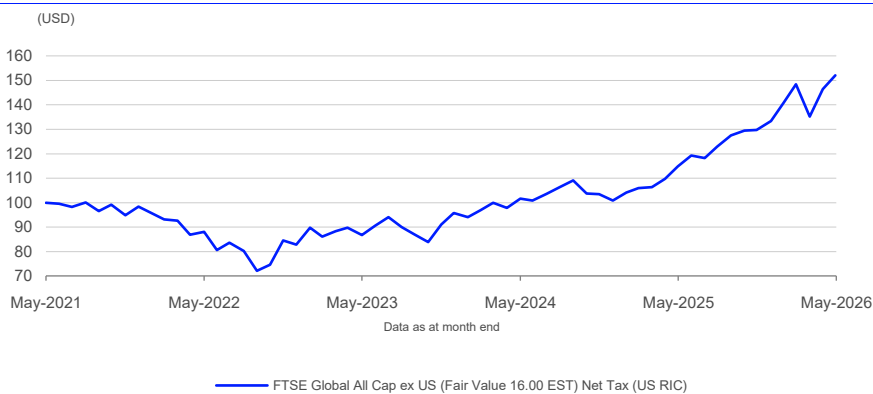
FTSE Global All Cap ex US Fair Market Value Index

Data as at: 29 May 2026

The FTSE Global All Cap ex US Index is a market-capitalization weighted index representing the performance of large, mid and small cap companies in Developed and Emerging markets, excluding the USA. 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 ex US 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 ex US (Fair Value 16.00 EST) Net Tax (US RIC)	2.5	17.2	14.1	32.5	75.2	52.1	20.6	8.7	13.8	13.4	15.4

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE Global All Cap ex US (Fair Value 16.00 EST) Net Tax (US RIC)	4.8	27.8	-14.5	21.6	11.4	8.5	-15.8	15.6	5.3	32.2

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 ex US (Fair Value 16.00 EST) Net Tax (US RIC)	2.4	1.5	0.6	0.7	-11.3	-13.0	-29.5	-36.0

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 %
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,825,258	4.15
Samsung Electronics	Korea	Telecommunications Equipment	990,557	2.25
SK Hynix	Korea	Technology Hardware and Equipment	836,843	1.90
ASML Holding	Netherlands	Technology Hardware and Equipment	626,064	1.42
Tencent Holdings (P Chip)	China	Software and Computer Services	337,139	0.77
HSBC Hldgs	UK	Banks	321,981	0.73
Roche Holding	Switzerland	Pharmaceuticals and Biotechnology	296,399	0.67
Novartis (REGD)	Switzerland	Pharmaceuticals and Biotechnology	289,504	0.66
AstraZeneca	UK	Pharmaceuticals and Biotechnology	278,361	0.63
Alibaba Group Holding (P Chip)	China	Retailers	275,657	0.63
Totals			6,077,762	13.81

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1004	8,007,462	18.20
1510	Telecommunications	230	2,465,604	5.60
2010	Health Care	680	2,906,054	6.60
3010	Banks	397	6,164,714	14.01
3020	Financial Services	373	1,503,761	3.42
3030	Insurance	144	1,870,189	4.25
3510	Real Estate	558	1,052,628	2.39
4010	Automobiles and Parts	277	1,100,827	2.50
4020	Consumer Products and Services	406	1,449,253	3.29
4030	Media	140	155,189	0.35
4040	Retailers	213	937,345	2.13
4050	Travel and Leisure	233	457,195	1.04
4510	Food Beverage and Tobacco	381	1,361,104	3.09
4520	Personal Care Drug and Grocery Stores	176	695,530	1.58
5010	Construction and Materials	409	1,068,174	2.43
5020	Industrial Goods and Services	1357	5,839,903	13.27
5510	Basic Resources	536	2,360,781	5.37
5520	Chemicals	410	895,392	2.03
6010	Energy	309	2,271,815	5.16
6510	Utilities	345	1,437,686	3.27
Totals		8578	44,000,607	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	290	1,833,040	4.17
Austria	25	106,086	0.24
Belgium	38	299,160	0.68
Brazil	141	509,462	1.16
Canada	213	3,491,399	7.93
Chile	31	76,869	0.17
China	2520	3,170,302	7.21
Colombia	6	21,914	0.05
Czech Rep.	5	15,248	0.03
Denmark	41	426,066	0.97
Egypt	5	10,043	0.02
Finland	32	315,327	0.72
France	130	2,212,171	5.03
Germany	143	2,082,240	4.73
Greece	36	86,401	0.20
Hong Kong	118	528,601	1.20
Hungary	6	46,204	0.11
Iceland	15	9,309	0.02
India	639	1,873,845	4.26
Indonesia	78	95,263	0.22
Ireland	7	86,600	0.20
Israel	88	416,030	0.95
Italy	83	890,548	2.02
Japan	1359	6,651,680	15.12
Korea	454	3,232,667	7.35
Kuwait	25	86,922	0.20
Malaysia	97	205,971	0.47
Mexico	43	254,374	0.58
Netherlands	53	1,228,882	2.79
New Zealand	28	63,615	0.14
Norway	56	228,911	0.52
Philippines	34	46,372	0.11
Poland	31	159,911	0.36
Portugal	14	52,492	0.12
Qatar	21	73,224	0.17
Romania	8	14,379	0.03
Saudi Arabia	103	364,326	0.83
Singapore	70	377,678	0.86
South Africa	77	444,761	1.01
Spain	56	893,843	2.03
Sweden	144	882,325	2.01
Switzerland	113	2,222,348	5.05
Taiwan	529	3,849,677	8.75
Thailand	111	196,096	0.45
Turkiye	189	114,541	0.26
UAE	42	169,662	0.39
UK	231	3,583,824	8.14
Totals	8578	44,000,607	100.00

Index Characteristics

Attributes	FTSE Global All Cap ex US (Fair Value 16.00 EST) Net Tax (US RIC)
Number of constituents	8578
Net MCap (USDm)	44,000,607
Dividend Yield %	2.15
Constituent Sizes (Net MCap USDm)	
Average	5,129
Largest	1,825,258
Smallest	5
Median	713
Weight of Largest Constituent (%)	4.15
Top 10 Holdings (% Index MCap)	13.81

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