

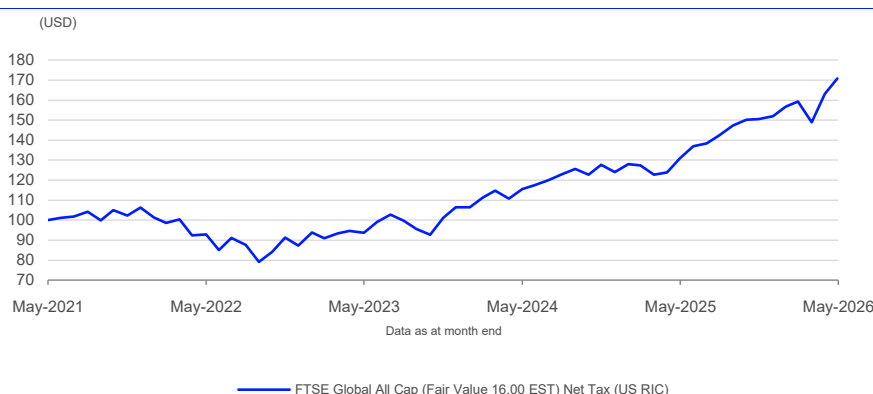
# FTSE Global All Cap Fair Market Value Index

Data as at: 29 May 2026

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)	7.2	13.5	12.3	30.5	82.4	70.7	22.2	11.3	12.1	12.5	15.0

\* 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 (Fair Value 16.00 EST) Net Tax (US RIC)	8.8	24.4	-9.7	26.8	16.7	18.2	-17.9	22.0	16.6	22.5

## 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)	2.5	1.8	0.8	0.9	-9.6	-16.3	-26.3	-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 %
Nvidia	USA	Technology Hardware and Equipment	4,931,751	4.27
Apple Inc.	USA	Technology Hardware and Equipment	4,486,763	3.88
Microsoft Corp	USA	Software and Computer Services	3,332,551	2.88
Amazon.Com	USA	Retailers	2,590,995	2.24
Alphabet Class A	USA	Software and Computer Services	2,206,451	1.91
Broadcom	USA	Technology Hardware and Equipment	2,059,224	1.78
Taiwan Semiconductor Manufacturing	Taiwan	Technology Hardware and Equipment	1,825,258	1.58
Alphabet Class C	USA	Software and Computer Services	1,778,118	1.54
Meta Platforms Inc	USA	Software and Computer Services	1,378,268	1.19
Tesla	USA	Automobiles and Parts	1,227,188	1.06
<b>Totals</b>			<b>25,816,567</b>	<b>22.33</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	1223	38,630,038	33.41
1510	Telecommunications	259	4,016,144	3.47
2010	Health Care	853	8,768,746	7.58
3010	Banks	487	8,612,143	7.45
3020	Financial Services	467	4,813,864	4.16
3030	Insurance	200	2,990,218	2.59
3510	Real Estate	659	2,611,227	2.26
4010	Automobiles and Parts	298	2,583,550	2.23
4020	Consumer Products and Services	488	2,388,651	2.07
4030	Media	162	982,483	0.85
4040	Retailers	267	5,740,243	4.96
4050	Travel and Leisure	295	1,658,729	1.43
4510	Food Beverage and Tobacco	426	2,787,723	2.41
4520	Personal Care Drug and Grocery Stores	196	1,594,783	1.38
5010	Construction and Materials	462	1,940,107	1.68
5020	Industrial Goods and Services	1607	13,337,115	11.53
5510	Basic Resources	568	2,996,140	2.59
5520	Chemicals	436	1,407,569	1.22
6010	Energy	376	4,675,829	4.04
6510	Utilities	408	3,095,687	2.68
<b>Totals</b>		<b>10137</b>	<b>115,630,991</b>	<b>100.00</b>

**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	1.59
Austria	25	106,086	0.09
Belgium	38	299,160	0.26
Brazil	141	509,462	0.44
Canada	213	3,491,399	3.02
Chile	31	76,869	0.07
China	2520	3,170,302	2.74
Colombia	6	21,914	0.02
Czech Rep.	5	15,248	0.01
Denmark	41	426,066	0.37
Egypt	5	10,043	0.01
Finland	32	315,327	0.27
France	130	2,212,171	1.91
Germany	143	2,082,240	1.80
Greece	36	86,401	0.07
Hong Kong	118	528,601	0.46
Hungary	6	46,204	0.04
Iceland	15	9,309	0.01
India	639	1,873,845	1.62
Indonesia	78	95,263	0.08
Ireland	7	86,600	0.07
Israel	88	416,030	0.36
Italy	83	890,548	0.77
Japan	1359	6,651,680	5.75
Korea	454	3,232,667	2.80
Kuwait	25	86,922	0.08
Malaysia	97	205,971	0.18
Mexico	43	254,374	0.22
Netherlands	53	1,228,882	1.06
New Zealand	28	63,615	0.06
Norway	56	228,911	0.20
Philippines	34	46,372	0.04
Poland	31	159,911	0.14
Portugal	14	52,492	0.05
Qatar	21	73,224	0.06
Romania	8	14,379	0.01
Saudi Arabia	103	364,326	0.32
Singapore	70	377,678	0.33
South Africa	77	444,761	0.38
Spain	56	893,843	0.77
Sweden	144	882,325	0.76
Switzerland	113	2,222,348	1.92
Taiwan	529	3,849,677	3.33
Thailand	111	196,096	0.17
Turkiye	189	114,541	0.10
UAE	42	169,662	0.15
UK	231	3,583,824	3.10
USA	1559	71,630,384	61.95
<b>Totals</b>	<b>10137</b>	<b>115,630,991</b>	<b>100.00</b>

## Index Characteristics

Attributes	FTSE Global All Cap (Fair Value 16.00 EST) Net Tax (US RIC)
Number of constituents	10137
Net MCap (USDm)	115,630,991
Dividend Yield %	1.49
Constituent Sizes (Net MCap USDm)	
Average	11,407
Largest	4,931,751
Smallest	5
Median	1,034
Weight of Largest Constituent (%)	4.27
Top 10 Holdings (% Index MCap)	22.33

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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659