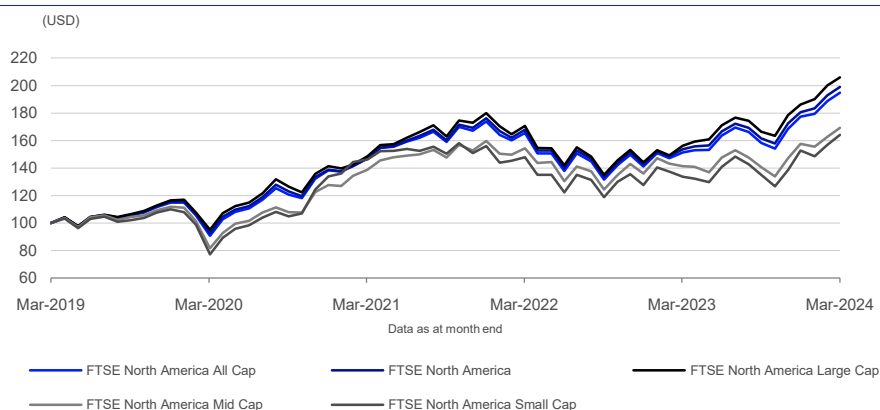


# FTSE North America All Cap Index

Data as at: 29 March 2024

The FTSE North America All Cap Index is a market-capitalisation weighted index representing the performance of large, mid and small cap stocks in US and Canada markets and is suitable as the basis for investment products, such as funds, derivatives and exchange-traded 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 North America All Cap	9.8	23.0	9.8	28.8	32.6	94.8	9.9	14.3	11.6	17.5	19.0
FTSE North America Large Cap	10.7	23.8	10.7	31.9	38.8	106.0	11.5	15.6	11.5	17.3	18.4
FTSE North America Mid Cap	7.5	20.5	7.5	19.8	22.1	69.3	6.9	11.1	12.8	18.3	20.9
FTSE North America Small Cap	7.4	21.4	7.4	22.8	12.2	64.0	3.9	10.4	16.7	20.9	23.2
FTSE North America	10.1	23.2	10.1	29.6	35.4	98.9	10.6	14.7	11.3	17.3	18.6

\* 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 North America All Cap	11.7	-1.1	13.2	21.2	-5.9	31.2	20.3	25.8	-18.9	25.8
FTSE North America Large Cap	13.0	0.3	12.1	22.5	-4.1	32.0	21.4	27.4	-19.9	29.2
FTSE North America Mid Cap	10.3	-4.1	14.2	18.9	-10.0	29.7	14.0	25.1	-14.9	15.9
FTSE North America Small Cap	6.1	-5.3	18.4	16.9	-10.8	28.5	21.6	16.6	-18.3	19.7
FTSE North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6

## FEATURES

### Coverage

Large, mid and small cap stocks in US and Canada markets.

### 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 indices use a transparent, rules-based construction process. Index Rules are freely available on the FTSE website.

### Availability

The index is calculated based on price and total return methodologies, both real time intra-second and end-of-day.

### Industry Classification Benchmark

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America All Cap	2.6	0.6	0.8	0.8	-10.7	-24.9	-35.3	-35.3
FTSE North America Large Cap	2.9	0.7	0.8	0.9	-9.3	-25.8	-33.2	-33.2
FTSE North America Mid Cap	1.7	0.4	0.5	0.6	-13.5	-23.6	-40.0	-40.0
FTSE North America Small Cap	1.5	0.2	0.4	0.5	-15.8	-28.3	-41.8	-41.8
FTSE North America	2.7	0.6	0.8	0.8	-10.1	-25.1	-34.4	-34.4

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

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	5.97
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	4.77
Nvidia	USA	Technology Hardware and Equipment	2,144,325	4.09
Amazon.Com	USA	Retailers	1,623,121	3.10
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	2.05
Alphabet Class A	USA	Software and Computer Services	895,797	1.71
Alphabet Class C	USA	Software and Computer Services	763,295	1.46
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	1.26
JPMorgan Chase & Co	USA	Banks	577,471	1.10
Broadcom	USA	Technology Hardware and Equipment	570,703	1.09
Totals			13,930,017	26.60

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	170	2,186,526	4.17
USA	1737	50,191,158	95.83
Totals	1907	52,377,683	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	238	16,455,507	31.42
1510	Telecommunications	35	1,008,870	1.93
2010	Health Care	218	5,884,315	11.23
3010	Banks	107	2,254,663	4.30
3020	Financial Services	102	2,647,296	5.05
3030	Insurance	69	1,331,254	2.54
3510	Real Estate	140	1,400,601	2.67
4010	Automobiles and Parts	27	733,755	1.40
4020	Consumer Products and Services	108	1,134,384	2.17
4030	Media	31	694,979	1.33
4040	Retailers	64	3,572,613	6.82
4050	Travel and Leisure	68	1,125,824	2.15
4510	Food Beverage and Tobacco	54	1,349,097	2.58
4520	Personal Care Drug and Grocery Stores	29	944,765	1.80
5010	Construction and Materials	53	611,435	1.17
5020	Industrial Goods and Services	271	6,180,812	11.80
5510	Basic Resources	68	593,139	1.13
5520	Chemicals	34	610,844	1.17
6010	Energy	110	2,486,379	4.75
6510	Utilities	81	1,357,151	2.59
Totals		1907	52,377,683	100.00

INFORMATION

Index Launch

22 September 2003

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR, Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE North America All Cap	FTSE North America Large Cap	FTSE North America Mid Cap	FTSE North America Small Cap
Number of constituents	1907	211	415	1281
Net MCap (USDm)	52,377,683	38,105,281	8,983,488	5,288,915
Dividend Yield %	1.42	1.31	1.82	1.48
Constituent Sizes (Net MCap USDm)				
Average	27,466	180,594	21,647	4,129
Largest	3,127,258	3,127,258	63,410	50,847
Smallest	80	9,065	344	80
Median	5,262	91,437	19,154	3,020
Weight of Largest Constituent (%)	5.97	8.21	0.71	0.96
Top 10 Holdings (% Index MCap)	26.60	36.56	5.82	4.64

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