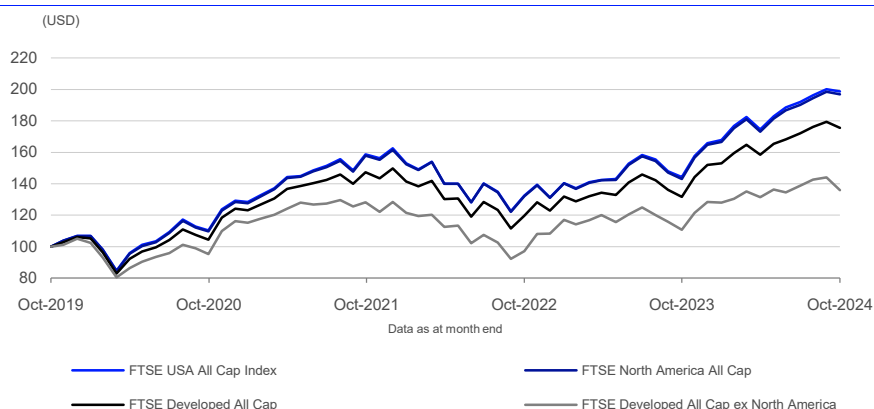


# FTSE USA All Cap Index

Data as at: 31 October 2024

The FTSE USA All Cap Index is part of a range of indexes designed to help North American investors benchmark their investments. It is a market-capitalization weighted index representing the performance of US large, mid and small cap stocks. The index is part of the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

## 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 USA All Cap Index	3.5	13.8	19.8	37.9	25.2	98.7	7.8	14.7	12.3	18.3	18.6
FTSE North America All Cap	3.6	13.7	19.5	37.6	24.8	97.0	7.7	14.5	12.1	18.2	18.7
FTSE Developed All Cap	2.0	10.8	15.6	33.3	19.2	75.6	6.0	11.9	10.7	16.7	18.2
FTSE Developed All Cap ex North America	-2.0	3.4	6.0	22.8	6.1	36.0	2.0	6.3	12.4	16.4	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 USA All Cap Index	12.5	0.5	12.5	21.5	-5.2	31.3	21.1	25.7	-19.2	26.3
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 Developed All Cap	4.8	-0.4	8.6	23.6	-9.2	27.9	16.9	20.7	-17.9	23.6
FTSE Developed All Cap ex North America	-4.6	0.7	1.7	27.7	-14.4	22.2	10.6	10.5	-15.7	18.6

## FEATURES

### Coverage

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

### 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 index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, both real time and 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	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	3,279,461	6.03
Nvidia	Technology Hardware and Equipment	3,102,493	5.71
Microsoft Corp	Software and Computer Services	3,017,787	5.55
Amazon.Com	Retailers	1,729,189	3.18
Meta Platforms Inc	Software and Computer Services	1,241,881	2.28
Alphabet Class A	Software and Computer Services	1,004,363	1.85
Alphabet Class C	Software and Computer Services	849,382	1.56
Broadcom	Technology Hardware and Equipment	770,882	1.42
Tesla	Automobiles and Parts	693,428	1.28
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	663,329	1.22
Totals		16,352,195	30.09

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	228	18,509,055	34.06
15	Telecommunications	30	1,131,244	2.08
20	Health Care	208	5,873,141	10.81
30	Financials	248	6,123,123	11.27
35	Real Estate	120	1,489,342	2.74
40	Consumer Discretionary	274	7,653,498	14.08
45	Consumer Staples	72	2,306,513	4.24
50	Industrials	303	6,918,326	12.73
55	Basic Materials	62	913,342	1.68
60	Energy	81	1,960,954	3.61
65	Utilities	64	1,470,781	2.71
Totals		1690	54,349,318	100.00

Index Characteristics

Attributes	FTSE USA All Cap Index	FTSE Developed All Cap
Number of constituents	1690	5552
Net MCap (USDm)	54,349,318	77,074,919
Dividend Yield %	1.29	1.79
Constituent Sizes (Net MCap USDm)		
Average	32,159	13,882
Largest	3,279,461	3,279,461
Smallest	210	34
Median	5,990	1,938
Weight of Largest Constituent (%)	6.03	4.25
Top 10 Holdings (% Index MCap)	30.09	21.22

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 2002

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD, EUR ,GBP, JPY

Review Dates

Semi-annually in March and September

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[info@ftserussell.com](mailto: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