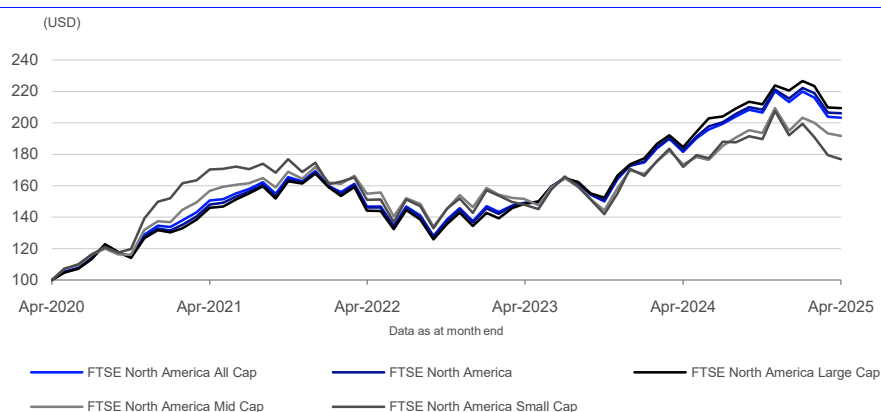


FTSE North America All Cap Index

Data as at: 30 April 2025

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	-7.6	-1.6	-4.7	11.9	38.4	103.2	11.4	15.2	18.9	16.9	16.4
FTSE North America Large Cap	-7.6	-1.1	-5.0	13.5	45.3	109.5	13.3	15.9	19.5	16.8	16.3
FTSE North America Mid Cap	-5.7	-1.0	-1.7	10.4	23.8	91.6	7.4	13.9	17.2	17.8	17.3
FTSE North America Small Cap	-11.4	-6.7	-7.9	2.8	17.1	76.8	5.4	12.1	21.6	20.9	19.7
FTSE North America	-7.2	-1.1	-4.3	12.9	41.0	106.1	12.1	15.6	18.8	16.7	16.3

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE North America All Cap	-1.1	13.2	21.2	-5.9	31.2	20.3	25.8	-18.9	25.8	23.4
FTSE North America Large Cap	0.3	12.1	22.5	-4.1	32.0	21.4	27.4	-19.9	29.2	27.1
FTSE North America Mid Cap	-4.1	14.2	18.9	-10.0	29.7	14.0	25.1	-14.9	15.9	14.8
FTSE North America Small Cap	-5.3	18.4	16.9	-10.8	28.5	21.6	16.6	-18.3	19.7	12.4
FTSE North America	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6	24.6

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	0.6	0.6	0.9	0.7	-18.9	-18.9	-24.9	-35.3
FTSE North America Large Cap	0.7	0.7	1.0	0.8	-19.1	-19.1	-25.8	-33.2
FTSE North America Mid Cap	0.6	0.3	0.8	0.5	-18.1	-18.1	-23.6	-40.0
FTSE North America Small Cap	0.1	0.2	0.6	0.4	-24.6	-24.6	-28.3	-41.8
FTSE North America	0.7	0.6	1.0	0.8	-18.7	-18.7	-25.1	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,126,642	5.63
Microsoft Corp	USA	Software and Computer Services	2,935,427	5.29
Nvidia	USA	Technology Hardware and Equipment	2,545,372	4.59
Amazon.Com	USA	Retailers	1,728,582	3.11
Meta Platforms Inc	USA	Software and Computer Services	1,201,227	2.16
Alphabet Class A	USA	Software and Computer Services	932,107	1.68
Broadcom	USA	Technology Hardware and Equipment	883,979	1.59
Tesla	USA	Automobiles and Parts	783,101	1.41
Alphabet Class C	USA	Software and Computer Services	779,650	1.40
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	718,658	1.29
Totals			15,634,745	28.17

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	157	2,429,635	4.38
USA	1666	53,072,750	95.62
Totals	1823	55,502,386	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	237	17,787,223	32.05
1510	Telecommunications	34	1,154,913	2.08
2010	Health Care	201	5,503,272	9.92
3010	Banks	101	2,481,407	4.47
3020	Financial Services	103	3,181,311	5.73
3030	Insurance	66	1,484,820	2.68
3510	Real Estate	132	1,464,946	2.64
4010	Automobiles and Parts	26	977,421	1.76
4020	Consumer Products and Services	99	1,057,171	1.90
4030	Media	27	911,814	1.64
4040	Retailers	63	3,904,230	7.03
4050	Travel and Leisure	70	1,198,063	2.16
4510	Food Beverage and Tobacco	48	1,418,275	2.56
4520	Personal Care Drug and Grocery Stores	27	1,023,355	1.84
5010	Construction and Materials	59	688,989	1.24
5020	Industrial Goods and Services	263	6,340,128	11.42
5510	Basic Resources	61	652,984	1.18
5520	Chemicals	30	499,732	0.90
6010	Energy	97	2,128,899	3.84
6510	Utilities	79	1,643,432	2.96
Totals		1823	55,502,386	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	1823	180	406	1237
Net MCap (USDm)	55,502,386	39,766,571	10,506,945	5,228,870
Dividend Yield %	1.44	1.28	1.94	1.64
Constituent Sizes (Net MCap USDm)				
Average	30,446	220,925	25,879	4,227
Largest	3,126,642	3,126,642	87,678	22,044
Smallest	250	7,848	1,055	250
Median	5,484	110,296	22,183	3,187
Weight of Largest Constituent (%)	5.63	7.86	0.83	0.42
Top 10 Holdings (% Index MCap)	28.17	39.32	6.38	3.51

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