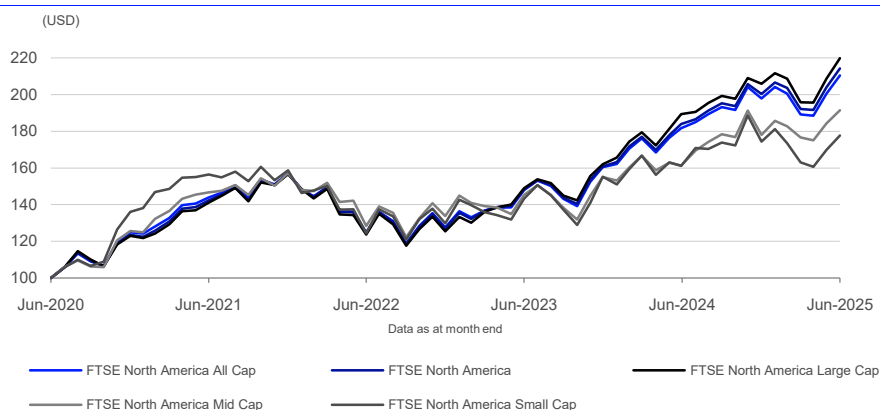


FTSE North America All Cap Index

Data as at: 30 June 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	11.2	6.4	6.4	15.9	68.9	110.6	19.1	16.1	19.3	15.3	16.6
FTSE North America Large Cap	12.3	6.8	6.8	16.1	77.9	119.9	21.2	17.1	20.0	15.4	16.5
FTSE North America Mid Cap	8.4	7.5	7.5	18.7	49.1	91.5	14.2	13.9	17.5	16.0	17.2
FTSE North America Small Cap	8.9	1.8	1.8	10.2	42.8	77.7	12.6	12.2	21.9	19.0	19.6
FTSE North America	11.5	6.9	6.9	16.5	72.0	114.3	19.8	16.5	19.2	15.2	16.4

* 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)	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	0.8	1.2	1.0	0.8	-18.9	-18.9	-24.9	-35.3
FTSE North America Large Cap	0.8	1.3	1.0	0.9	-19.1	-19.1	-25.8	-33.2
FTSE North America Mid Cap	1.0	0.8	0.8	0.6	-18.1	-18.1	-23.6	-40.0
FTSE North America Small Cap	0.5	0.6	0.6	0.4	-24.6	-24.6	-28.3	-41.8
FTSE North America	0.8	1.2	1.0	0.9	-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 %
Nvidia	USA	Technology Hardware and Equipment	3,690,288	5.98
Microsoft Corp	USA	Software and Computer Services	3,681,690	5.96
Apple Inc.	USA	Technology Hardware and Equipment	3,018,415	4.89
Amazon.Com	USA	Retailers	2,100,348	3.40
Meta Platforms Inc	USA	Software and Computer Services	1,608,332	2.61
Broadcom	USA	Technology Hardware and Equipment	1,270,509	2.06
Alphabet Class A	USA	Software and Computer Services	1,022,356	1.66
Tesla	USA	Automobiles and Parts	891,748	1.44
Alphabet Class C	USA	Software and Computer Services	837,926	1.36
JPMorgan Chase & Co	USA	Banks	803,554	1.30
Totals			18,925,165	30.66

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	156	2,653,604	4.30
USA	1662	59,076,622	95.70
Totals	1818	61,730,226	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	237	21,644,596	35.06
1510	Telecommunications	34	1,228,152	1.99
2010	Health Care	201	5,300,646	8.59
3010	Banks	100	2,802,767	4.54
3020	Financial Services	103	3,434,503	5.56
3030	Insurance	66	1,496,585	2.42
3510	Real Estate	132	1,496,121	2.42
4010	Automobiles and Parts	26	1,102,776	1.79
4020	Consumer Products and Services	99	1,162,634	1.88
4030	Media	26	1,100,738	1.78
4040	Retailers	62	4,328,936	7.01
4050	Travel and Leisure	70	1,326,122	2.15
4510	Food Beverage and Tobacco	49	1,410,759	2.29
4520	Personal Care Drug and Grocery Stores	27	1,007,488	1.63
5010	Construction and Materials	58	751,230	1.22
5020	Industrial Goods and Services	263	6,993,612	11.33
5510	Basic Resources	60	699,401	1.13
5520	Chemicals	30	513,821	0.83
6010	Energy	96	2,243,322	3.63
6510	Utilities	79	1,686,016	2.73
Totals		1818	61,730,226	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	1818	180	406	1232
Net MCap (USDm)	61,730,226	44,541,633	11,389,894	5,798,699
Dividend Yield %	1.30	1.15	1.77	1.46
Constituent Sizes (Net MCap USDm)				
Average	33,955	247,454	28,054	4,707
Largest	3,690,288	3,690,288	100,891	26,453
Smallest	203	8,251	971	203
Median	5,929	123,434	23,956	3,556
Weight of Largest Constituent (%)	5.98	8.29	0.89	0.46
Top 10 Holdings (% Index MCap)	30.66	42.49	7.12	3.79

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