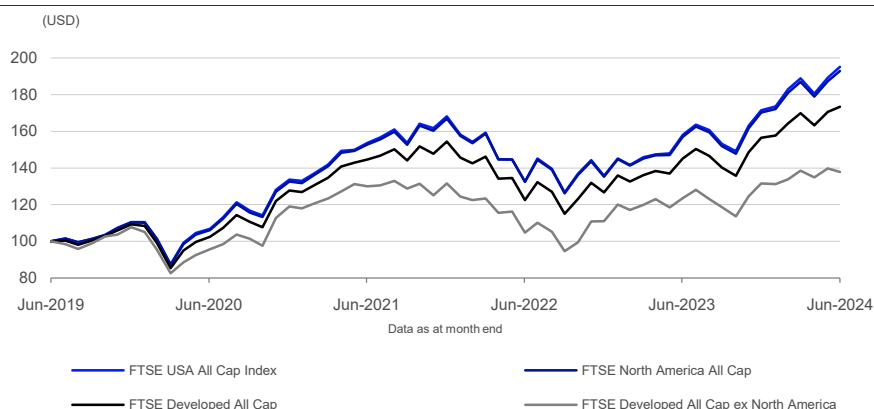


# FTSE USA All Cap Index

Data as at: 28 June 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	3.4	13.8	13.8	23.5	27.0	95.2	8.3	14.3	11.3	17.7	18.7
FTSE North America All Cap	3.2	13.3	13.3	22.9	26.2	92.9	8.1	14.0	11.2	17.6	18.7
FTSE Developed All Cap	2.1	10.8	10.8	19.5	19.9	73.5	6.2	11.6	9.9	16.1	18.2
FTSE Developed All Cap ex North America	-0.5	4.8	4.8	11.6	6.1	37.9	2.0	6.6	11.6	16.0	18.2

\* 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 %
Microsoft Corp	Software and Computer Services	3,319,306	6.41
Apple Inc.	Technology Hardware and Equipment	3,057,501	5.91
Nvidia	Technology Hardware and Equipment	2,933,973	5.67
Amazon.Com	Retailers	1,792,735	3.46
Meta Platforms Inc	Software and Computer Services	1,103,247	2.13
Alphabet Class A	Software and Computer Services	1,069,164	2.07
Alphabet Class C	Software and Computer Services	902,157	1.74
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	769,068	1.49
Broadcom	Technology Hardware and Equipment	729,030	1.41
JPMorgan Chase & Co	Banks	578,877	1.12
Totals		16,255,059	31.40

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	228	18,391,084	35.52
15	Telecommunications	31	994,127	1.92
20	Health Care	215	5,814,826	11.23
30	Financials	253	5,431,540	10.49
35	Real Estate	122	1,328,032	2.57
40	Consumer Discretionary	286	7,207,328	13.92
45	Consumer Staples	76	2,190,403	4.23
50	Industrials	307	6,232,332	12.04
55	Basic Materials	65	884,613	1.71
60	Energy	84	2,018,942	3.90
65	Utilities	65	1,281,475	2.48
Totals		1732	51,774,703	100.00

Index Characteristics

Attributes	FTSE USA All Cap Index	FTSE Developed All Cap
Number of constituents	1732	5636
Net MCap (USDm)	51,774,703	74,230,004
Dividend Yield %	1.32	1.80
Constituent Sizes (Net MCap USDm)		
Average	29,893	13,171
Largest	3,319,306	3,319,306
Smallest	100	23
Median	5,259	1,805
Weight of Largest Constituent (%)	6.41	4.47
Top 10 Holdings (% Index MCap)	31.40	21.90

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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