

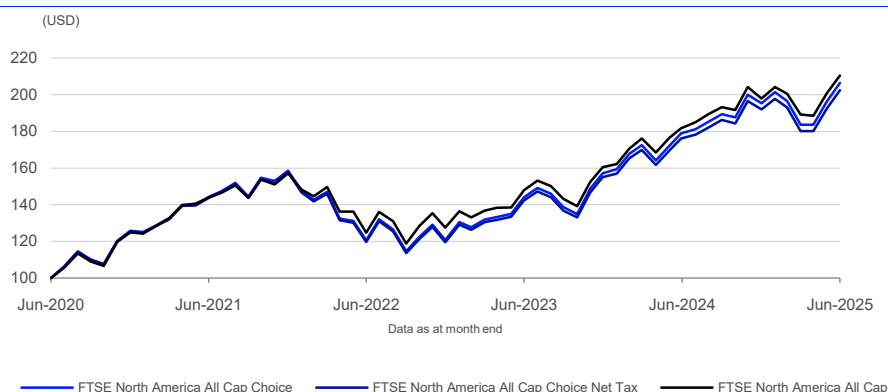
# FTSE North America All Cap Choice Index

Data as at: 30 June 2025

The FTSE North America All Cap Choice Index measures the performance of the FTSE North America All Cap Index after excluding companies involved in Vice Products (Adult Entertainment, Alcohol, Gambling, Tobacco), Non-Renewable Energy (Nuclear Power, Fossil Fuels), and Weapons (Civilian Firearms, Controversial Military Weapons, Conventional Military Weapons). Companies are also excluded based on Controversial Conduct.

The index is part of the FTSE Global Choice Index Series, which is designed to help investors align their values with their investment choices by selecting companies based on the impact of their products and conduct on society and the environment.

## 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 Choice	12.4	5.7	5.7	15.3	71.1	106.5	19.6	15.6	20.4	16.3	17.3
FTSE North America All Cap Choice Net Tax	12.3	5.5	5.5	14.9	69.1	102.4	19.1	15.1	20.4	16.3	17.3
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

\* 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)	2020	2021	2022	2023	2024
FTSE North America All Cap Choice	26.2	26.1	-23.9	30.2	24.3
FTSE North America All Cap Choice Net Tax	25.6	25.6	-24.2	29.7	23.8
FTSE North America All Cap	20.3	25.8	-18.9	25.8	23.4

## FEATURES

### 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 liquidity screened to ensure that the index is tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies with end-of-day pricing.

### Industry Classification Benchmark (ICB)

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 Choice	0.7	1.1	0.9	-	-20.1	-20.1	-28.8	-
FTSE North America All Cap Choice Net Tax	0.7	1.1	0.9	-	-20.2	-20.2	-29.0	-
FTSE North America All Cap	0.8	1.2	1.0	0.8	-18.9	-18.9	-24.9	-35.3

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	7.31
Microsoft Corp	USA	Software and Computer Services	3,681,690	7.29
Apple Inc.	USA	Technology Hardware and Equipment	3,018,415	5.98
Amazon.Com	USA	Retailers	2,100,348	4.16
Meta Platforms Inc	USA	Software and Computer Services	1,608,332	3.19
Broadcom	USA	Technology Hardware and Equipment	1,270,509	2.52
Alphabet Class A	USA	Software and Computer Services	1,022,356	2.03
Tesla	USA	Automobiles and Parts	891,748	1.77
Alphabet Class C	USA	Software and Computer Services	837,926	1.66
JPMorgan Chase & Co	USA	Banks	803,554	1.59
Totals			18,925,165	37.50

Country/Market Breakdown

Country/Market	FTSE North America All Cap Choice			FTSE North America All Cap		
	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
Canada	105	1,612,957	3.20	156	2,653,604	4.30
USA	1342	48,856,803	96.80	1662	59,076,622	95.70
Totals	1447	50,469,760	100.00	1818	61,730,226	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	216	20,914,698	41.44
1510	Telecommunications	32	1,223,662	2.42
2010	Health Care	198	4,931,315	9.77
3010	Banks	98	2,412,683	4.78
3020	Financial Services	94	2,338,446	4.63
3030	Insurance	65	1,480,956	2.93
3510	Real Estate	128	1,427,652	2.83
4010	Automobiles and Parts	25	1,055,320	2.09
4020	Consumer Products and Services	93	1,112,390	2.20
4030	Media	25	1,100,535	2.18
4040	Retailers	56	3,838,252	7.61
4050	Travel and Leisure	50	1,131,542	2.24
4510	Food Beverage and Tobacco	39	984,861	1.95
4520	Personal Care Drug and Grocery Stores	24	967,141	1.92
5010	Construction and Materials	44	548,786	1.09
5020	Industrial Goods and Services	177	3,848,199	7.62
5510	Basic Resources	44	472,851	0.94
5520	Chemicals	18	334,453	0.66
6010	Energy	5	31,271	0.06
6510	Utilities	16	314,747	0.62
Totals		1447	50,469,760	100.00

INFORMATION

Index Universe

FTSE North America All Cap Index

Index Launch

3/18/2022

Base Date

3/18/2022

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day availability

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, Sept, Dec

Index Characteristics

Attributes	FTSE North America All Cap Choice	FTSE North America All Cap
Number of constituents	1447	1818
Net MCap (USDm)	50,469,760	61,730,226
Dividend Yield %	1.12	1.30
Constituent Sizes (Net MCap USDm)		
Average	34,879	33,955
Largest	3,690,288	3,690,288
Smallest	203	203
Median	5,487	5,929
Weight of Largest Constituent (%)	7.31	5.98
Top 10 Holdings (% Index MCap)	37.50	30.66

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