

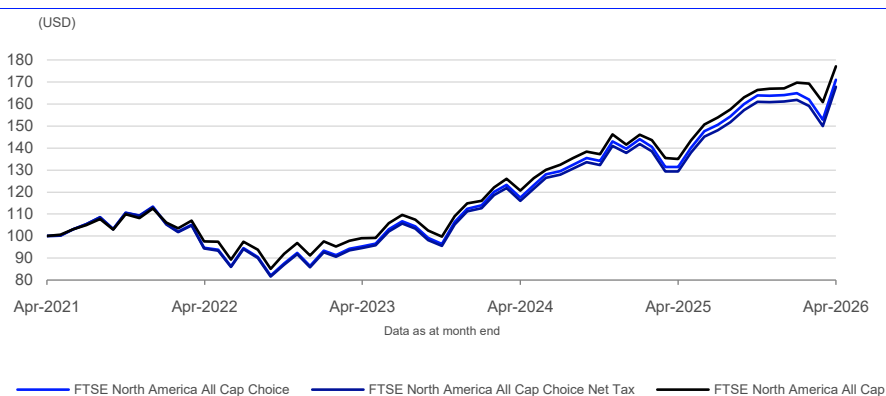
# FTSE North America All Cap Choice Index

Data as at: 30 April 2026

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	3.7	4.4	4.3	30.2	79.6	71.1	21.5	11.3	13.5	14.1	16.9
FTSE North America All Cap Choice Net Tax	3.6	4.2	4.1	29.8	77.6	67.8	21.1	10.9	13.5	14.1	16.9
FTSE North America All Cap	4.4	6.5	6.0	31.2	78.9	77.1	21.4	12.1	12.3	13.0	15.8

\* 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)	2021	2022	2023	2024	2025
FTSE North America All Cap Choice	26.1	-23.9	30.2	24.3	17.4
FTSE North America All Cap Choice Net Tax	25.6	-24.2	29.7	23.8	17.0
FTSE North America All Cap	25.8	-18.9	25.8	23.4	18.0

## 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	2.2	1.5	0.7	-	-11.5	-20.1	-28.8	-
FTSE North America All Cap Choice Net Tax	2.1	1.5	0.6	-	-11.5	-20.2	-29.0	-
FTSE North America All Cap	2.4	1.7	0.8	0.9	-8.7	-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	4,661,502	8.12
Apple Inc.	USA	Technology Hardware and Equipment	3,901,439	6.80
Microsoft Corp	USA	Software and Computer Services	3,018,274	5.26
Amazon.Com	USA	Retailers	2,537,574	4.42
Alphabet Class A	USA	Software and Computer Services	2,232,325	3.89
Broadcom	USA	Technology Hardware and Equipment	1,923,992	3.35
Alphabet Class C	USA	Software and Computer Services	1,804,145	3.14
Meta Platforms Inc	USA	Software and Computer Services	1,333,380	2.32
Tesla	USA	Automobiles and Parts	1,074,673	1.87
JPMorgan Chase & Co	USA	Banks	849,225	1.48
<b>Totals</b>			<b>23,336,529</b>	<b>40.67</b>

**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	141	2,055,625	3.58	213	3,459,679	4.83
USA	1250	55,328,520	96.42	1566	68,204,097	95.17
<b>Totals</b>	<b>1391</b>	<b>57,384,145</b>	<b>100.00</b>	<b>1779</b>	<b>71,663,776</b>	<b>100.00</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	205	26,147,281	45.57
1510	Telecommunications	31	1,467,632	2.56
2010	Health Care	174	5,152,978	8.98
3010	Banks	95	2,899,949	5.05
3020	Financial Services	92	2,178,553	3.80
3030	Insurance	65	1,380,105	2.41
3510	Real Estate	118	1,563,167	2.72
4010	Automobiles and Parts	23	1,251,525	2.18
4020	Consumer Products and Services	82	980,846	1.71
4030	Media	22	855,029	1.49
4040	Retailers	55	4,347,183	7.58
4050	Travel and Leisure	47	1,103,226	1.92
4510	Food Beverage and Tobacco	36	1,003,856	1.75
4520	Personal Care Drug and Grocery Stores	22	924,885	1.61
5010	Construction and Materials	41	630,585	1.10
5020	Industrial Goods and Services	178	3,792,543	6.61
5510	Basic Resources	68	926,651	1.61
5520	Chemicals	18	429,190	0.75
6010	Energy	4	45,901	0.08
6510	Utilities	15	303,060	0.53
<b>Totals</b>		<b>1391</b>	<b>57,384,145</b>	<b>100.00</b>

**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	1391	1779
Net MCap (USDm)	57,384,145	71,663,776
Dividend Yield %	1.05	1.19
Constituent Sizes (Net MCap USDm)		
Average	41,254	40,283
Largest	4,661,502	4,661,502
Smallest	154	154
Median	6,329	7,020
Weight of Largest Constituent (%)	8.12	6.50
Top 10 Holdings (% Index MCap)	40.67	32.56

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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