

# FTSE North America All Cap Choice Index

Data as at: 31 March 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	-6.0	-3.1	-6.0	6.5	24.9	127.5	7.7	17.9	14.9	18.0	17.9
FTSE North America All Cap Choice Net Tax	-6.1	-3.2	-6.1	6.1	23.4	123.0	7.3	17.4	14.9	18.0	17.9
FTSE North America All Cap	-4.3	-2.1	-4.3	7.5	26.5	131.1	8.2	18.2	13.8	17.1	17.2

\* 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)	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	0.4	0.5	1.0	-	-11.3	-23.7	-28.8	-
FTSE North America All Cap Choice Net Tax	0.4	0.5	1.0	-	-11.3	-23.9	-29.0	-
FTSE North America All Cap	0.5	0.5	1.1	0.7	-10.3	-21.6	-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 %
Apple Inc.	USA	Technology Hardware and Equipment	3,268,334	7.26
Microsoft Corp	USA	Software and Computer Services	2,787,861	6.19
Nvidia	USA	Technology Hardware and Equipment	2,532,752	5.63
Amazon.Com	USA	Retailers	1,783,321	3.96
Meta Platforms Inc	USA	Software and Computer Services	1,261,092	2.80
Alphabet Class A	USA	Software and Computer Services	907,689	2.02
Broadcom	USA	Technology Hardware and Equipment	768,975	1.71
Alphabet Class C	USA	Software and Computer Services	757,068	1.68
Tesla	USA	Automobiles and Parts	719,267	1.60
JPMorgan Chase & Co	USA	Banks	688,188	1.53
Totals			15,474,547	34.38

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	103	1,370,541	3.04	157	2,336,302	4.19
USA	1344	43,643,059	96.96	1671	53,443,543	95.81
Totals	1447	45,013,599	100.00	1828	55,779,845	100.00

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	217	16,923,105	37.60
1510	Telecommunications	32	1,187,891	2.64
2010	Health Care	198	5,323,205	11.83
3010	Banks	100	2,163,882	4.81
3020	Financial Services	94	2,023,917	4.50
3030	Insurance	65	1,528,063	3.39
3510	Real Estate	127	1,422,482	3.16
4010	Automobiles and Parts	25	869,819	1.93
4020	Consumer Products and Services	93	982,572	2.18
4030	Media	27	841,292	1.87
4040	Retailers	57	3,447,562	7.66
4050	Travel and Leisure	50	1,032,403	2.29
4510	Food Beverage and Tobacco	39	1,022,716	2.27
4520	Personal Care Drug and Grocery Stores	25	1,006,225	2.24
5010	Construction and Materials	43	498,609	1.11
5020	Industrial Goods and Services	175	3,655,792	8.12
5510	Basic Resources	42	404,518	0.90
5520	Chemicals	18	331,691	0.74
6010	Energy	5	29,035	0.06
6510	Utilities	15	318,824	0.71
Totals		1447	45,013,599	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	1828
Net MCap (USDm)	45,013,599	55,779,845
Dividend Yield %	1.28	1.44
Constituent Sizes (Net MCap USDm)		
Average	31,108	30,514
Largest	3,268,334	3,268,334
Smallest	297	297
Median	5,246	5,586
Weight of Largest Constituent (%)	7.26	5.86
Top 10 Holdings (% Index MCap)	34.38	27.77

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