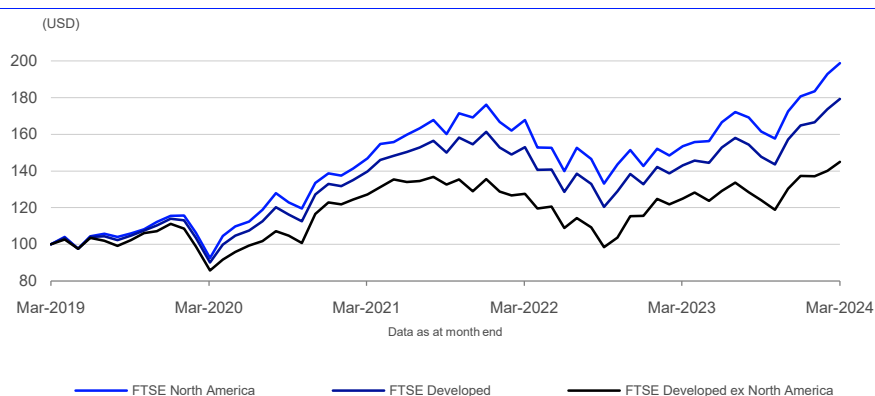


FTSE North America Index

Data as at: 29 March 2024

The FTSE North America Index is part of a range of indices designed to help North American investors benchmark their investments. The FTSE North America index is a market-capitalisation weighted index representing the performance of North American large and mid cap stocks. The index is derived from 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 North America	10.1	23.2	10.1	29.6	35.4	98.9	10.6	14.7	11.3	17.3	18.6
FTSE Developed	8.8	21.3	8.8	25.4	28.4	79.3	8.7	12.4	9.9	15.7	18.1
FTSE Developed ex North America	5.6	16.9	5.6	16.1	14.0	45.0	4.5	7.7	11.3	15.6	18.1

* 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 North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Developed ex North America	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	2.7	0.6	0.8	0.8	-10.1	-25.1	-34.4	-34.4
FTSE Developed	2.7	0.6	0.7	0.7	-10.4	-26.1	-34.0	-34.0
FTSE Developed ex North America	1.5	0.3	0.4	0.3	-11.3	-30.0	-34.1	-34.3

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

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

Index rules are freely available on the FTSE website.

Availability

The index is calculated based on price and total return methodologies, both real time 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.

Top 10 Constituents

Constituent	Country	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,127,258	6.64
Apple Inc.	USA	Technology Hardware and Equipment	2,497,777	5.30
Nvidia	USA	Technology Hardware and Equipment	2,144,325	4.55
Amazon.Com	USA	Retailers	1,623,121	3.45
Meta Platforms Inc	USA	Software and Computer Services	1,072,719	2.28
Alphabet Class A	USA	Software and Computer Services	895,797	1.90
Alphabet Class C	USA	Software and Computer Services	763,295	1.62
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	657,550	1.40
JPMorgan Chase & Co	USA	Banks	577,471	1.23
Broadcom	USA	Technology Hardware and Equipment	570,703	1.21
Totals			13,930,017	29.58

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	86	15,720,757	33.39
1510	Telecommunications	16	959,206	2.04
2010	Health Care	66	5,383,309	11.43
3010	Banks	22	1,990,847	4.23
3020	Financial Services	39	2,402,810	5.10
3030	Insurance	31	1,148,967	2.44
3510	Real Estate	36	1,047,086	2.22
4010	Automobiles and Parts	12	695,341	1.48
4020	Consumer Products and Services	18	757,811	1.61
4030	Media	17	663,235	1.41
4040	Retailers	22	3,361,805	7.14
4050	Travel and Leisure	24	956,972	2.03
4510	Food Beverage and Tobacco	26	1,249,235	2.65
4520	Personal Care Drug and Grocery Stores	14	886,678	1.88
5010	Construction and Materials	8	281,402	0.60
5020	Industrial Goods and Services	90	5,317,376	11.29
5510	Basic Resources	13	385,117	0.82
5520	Chemicals	14	535,445	1.14
6010	Energy	35	2,151,613	4.57
6510	Utilities	37	1,193,756	2.54
Totals		626	47,088,769	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	48	1,749,134	3.71
USA	578	45,339,634	96.29
Totals	626	47,088,769	100.00

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 May 2000

Base Value

200

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE North America	FTSE Developed	FTSE Developed ex North America
Number of constituents	626	2079	1453
Net MCap (USDm)	47,088,769	66,099,000	19,010,231
Dividend Yield %	1.41	1.81	2.80
Constituent Sizes (Net MCap USDm)			
Average	75,222	31,794	13,083
Largest	3,127,258	3,127,258	394,519
Smallest	344	136	136
Median	29,145	8,189	4,430
Weight of Largest Constituent (%)	6.64	4.73	2.08
Top 10 Holdings (% Index MCap)	29.58	21.07	14.20

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