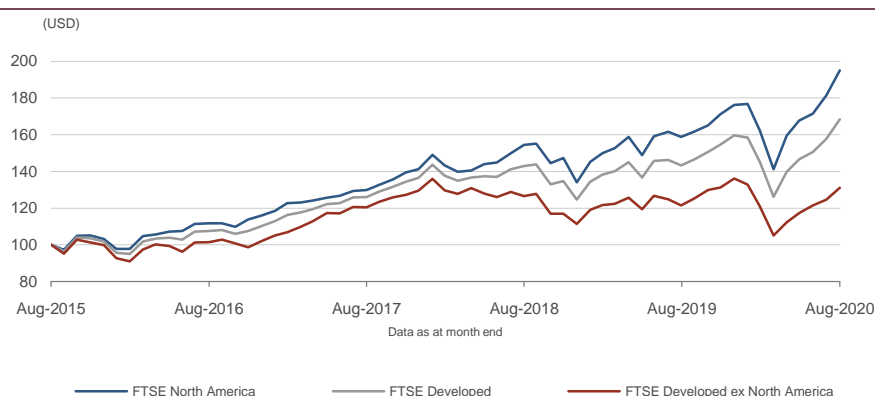


# FTSE North America Index

Data as at: 31 August 2020

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	16.4	20.2	10.7	22.9	50.2	95.1	14.5	14.3	32.8	19.3	15.1
FTSE Developed	14.8	16.0	5.5	17.5	33.6	68.4	10.1	11.0	27.4	18.5	14.5
FTSE Developed ex North America	11.8	8.4	-3.7	7.9	8.9	31.1	2.9	5.6	22.5	19.0	14.6

\* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE North America	15.4	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0
FTSE Developed ex North America	9.1	-12.1	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0	22.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	0.7	0.7	0.9	1.1	-34.4	-34.4	-34.4	-34.4
FTSE Developed	0.6	0.5	0.8	0.8	-34.0	-34.0	-34.0	-34.0
FTSE Developed ex North America	0.3	0.2	0.4	0.4	-34.1	-34.3	-34.3	-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 %
Apple Inc.	USA	Technology Hardware & Equipment	2,107,993	6.64
Microsoft Corp	USA	Software & Computer Services	1,686,402	5.31
Amazon.Com	USA	General Retailers	1,461,149	4.60
Facebook Class A	USA	Software & Computer Services	703,021	2.21
Alphabet Class A	USA	Software & Computer Services	488,447	1.54
Alphabet Class C	USA	Software & Computer Services	483,522	1.52
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	403,938	1.27
Tesla	USA	Automobiles & Parts	367,907	1.16
Visa	USA	Financial Services	357,404	1.13
Procter & Gamble	USA	Household Goods & Home Construction	336,608	1.06
<b>Totals</b>			<b>8,396,390</b>	<b>26.45</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	39	872,803	2.75
1300	Chemicals	15	417,496	1.32
1700	Basic Resources	13	273,918	0.86
2300	Construction & Materials	9	173,108	0.55
2700	Industrial Goods & Services	92	3,238,727	10.20
3300	Automobiles & Parts	12	523,429	1.65
3500	Food & Beverage	26	844,616	2.66
3700	Personal & Household Goods	37	1,271,057	4.00
4500	Health Care	58	3,824,993	12.05
5300	Retail	40	3,096,736	9.76
5500	Media	25	942,302	2.97
5700	Travel & Leisure	27	632,773	1.99
6500	Telecommunications	8	577,189	1.82
7500	Utilities	34	865,523	2.73
8300	Banks	26	1,041,030	3.28
8500	Insurance	38	1,104,353	3.48
8600	Real Estate	42	883,247	2.78
8700	Financial Services	39	1,971,848	6.21
9500	Technology	84	9,184,494	28.94
<b>Totals</b>		<b>664</b>	<b>31,739,642</b>	<b>100.00</b>

**Country Breakdown**

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	55	1,315,630	4.15
USA	609	30,424,012	95.85
<b>Totals</b>	<b>664</b>	<b>31,739,642</b>	<b>100.00</b>

**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	664	2167	1503
Net MCap (USDm)	31,739,642	47,278,986	15,539,345
Dividend Yield %	1.71	2.10	2.90
Constituent Sizes (Net MCap USDm)			
Average	47,801	21,818	10,339
Largest	2,107,993	2,107,993	347,224
Smallest	899	67	67
Median	17,930	6,698	3,989
Weight of Largest Constituent (%)	6.64	4.46	2.23
Top 10 Holdings (% Index MCap)	26.45	17.78	12.07

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