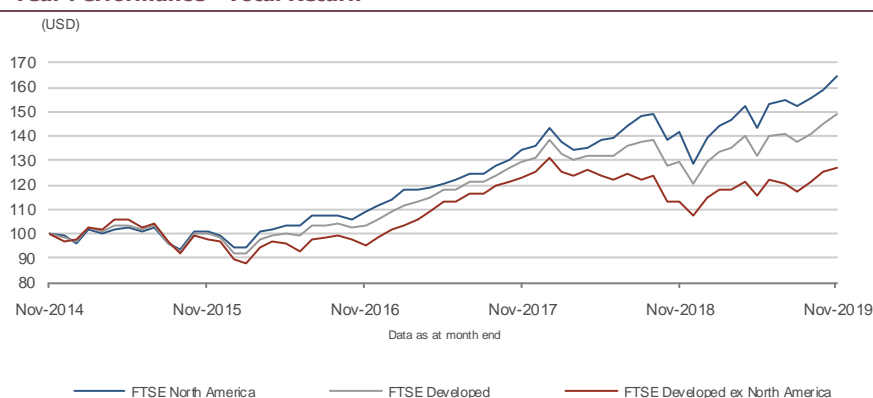


# FTSE North America Index

Data as at: 29 November 2019

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	7.8	15.0	27.7	16.3	50.5	64.6	14.6	10.5	14.3	11.7	12.0
FTSE Developed	7.9	13.1	24.0	14.8	43.7	49.0	12.9	8.3	11.4	10.7	11.7
FTSE Developed ex North America	8.0	9.9	17.8	12.2	33.0	26.9	10.0	4.9	10.1	10.9	12.4

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE North America	29.0	15.4	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1
FTSE Developed	31.4	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6
FTSE Developed ex North America	34.0	9.1	-12.1	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	1.2	1.3	0.9	1.0	-15.5	-19.4	-19.4	-19.4
FTSE Developed	1.3	1.2	0.7	0.7	-12.9	-18.5	-18.5	-22.3
FTSE Developed ex North America	1.1	0.9	0.4	0.4	-8.3	-21.1	-22.1	-27.2

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	1,207,143	4.24
Microsoft Corp	USA	Software & Computer Services	1,143,854	4.02
Amazon.Com	USA	General Retailers	744,051	2.61
Facebook Class A	USA	Software & Computer Services	481,404	1.69
JPMorgan Chase & Co	USA	Banks	418,465	1.47
Alphabet Class C	USA	Software & Computer Services	396,235	1.39
Alphabet Class A	USA	Software & Computer Services	390,071	1.37
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	364,871	1.28
Visa	USA	Financial Services	320,665	1.13
Procter & Gamble	USA	Household Goods & Home Construction	301,407	1.06
<b>Totals</b>			<b>5,768,167</b>	<b>20.25</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	41	1,372,195	4.82
1300	Chemicals	18	476,286	1.67
1700	Basic Resources	11	174,845	0.61
2300	Construction & Materials	8	122,358	0.43
2700	Industrial Goods & Services	96	3,380,572	11.87
3300	Automobiles & Parts	12	228,081	0.80
3500	Food & Beverage	26	825,910	2.90
3700	Personal & Household Goods	37	1,139,139	4.00
4500	Health Care	59	3,448,877	12.11
5300	Retail	45	2,345,102	8.23
5500	Media	27	744,386	2.61
5700	Travel & Leisure	28	689,359	2.42
6500	Telecommunications	8	604,581	2.12
7500	Utilities	34	895,726	3.14
8300	Banks	28	1,904,486	6.69
8500	Insurance	39	1,217,709	4.27
8600	Real Estate	41	862,016	3.03
8700	Financial Services	40	1,651,718	5.80
9500	Technology	77	6,404,231	22.48
<b>Totals</b>		<b>675</b>	<b>28,487,577</b>	<b>100.00</b>

**Country Breakdown**

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	57	1,339,859	4.70
USA	618	27,147,718	95.30
<b>Totals</b>	<b>675</b>	<b>28,487,577</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	675	2170	1495
Net MCap (USDm)	28,487,577	44,291,108	15,803,531
Dividend Yield %	1.91	2.37	3.18
Constituent Sizes (Net MCap USDm)			
Average	42,204	20,411	10,571
Largest	1,207,143	1,207,143	300,262
Smallest	1,256	112	112
Median	17,141	7,206	4,198
Weight of Largest Constituent (%)	4.24	2.73	1.90
Top 10 Holdings (% Index MCap)	20.25	13.02	11.05

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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto:info@ftserussell.com); or  
 call your regional Client Services Team office:

**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521