

FTSE North America Index

Data as at: 29 July 2022

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	-0.1	-8.5	-13.4	-6.6	44.2	80.0	13.0	12.5	20.2	22.3	17.7
FTSE Developed	-1.4	-9.3	-14.1	-9.3	32.7	54.4	9.9	9.1	17.0	20.8	16.8
FTSE Developed ex North America	-4.3	-11.2	-15.7	-15.0	12.1	16.1	3.9	3.0	16.6	20.4	16.2

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE North America	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0
FTSE Developed	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4
FTSE Developed ex North America	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5	10.4

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	-0.3	0.5	0.7	0.9	-23.4	-34.4	-34.4	-34.4
FTSE Developed	-0.6	0.4	0.5	0.8	-22.6	-34.0	-34.0	-34.0
FTSE Developed ex North America	-0.9	0.1	0.2	0.4	-24.4	-34.1	-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 and Equipment	2,482,527	6.55
Microsoft Corp	USA	Software and Computer Services	2,098,571	5.54
Amazon.Com	USA	Retailers	1,198,286	3.16
Tesla	USA	Automobiles and Parts	755,148	1.99
Alphabet Class A	USA	Software and Computer Services	699,009	1.85
Alphabet Class C	USA	Software and Computer Services	640,140	1.69
Unitedhealth Group	USA	Health Care Providers	506,788	1.34
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	458,848	1.21
Nvidia	USA	Technology Hardware and Equipment	436,979	1.15
Exxon Mobil Corporation	USA	Oil Gas and Coal	408,232	1.08
Totals			9,684,529	25.57

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	101	10,409,367	27.48
1510	Telecommunications	21	1,001,108	2.64
2010	Health Care	76	4,942,516	13.05
3010	Banks	27	1,758,847	4.64
3020	Financial Services	35	1,798,193	4.75
3030	Insurance	34	886,845	2.34
3510	Real Estate	37	1,110,687	2.93
4010	Automobiles and Parts	13	995,166	2.63
4020	Consumer Products and Services	23	650,170	1.72
4030	Media	17	455,152	1.20
4040	Retailers	27	2,614,156	6.90
4050	Travel and Leisure	27	721,892	1.91
4510	Food Beverage and Tobacco	26	1,294,431	3.42
4520	Personal Care Drug and Grocery Stores	15	816,319	2.16
5010	Construction and Materials	8	158,590	0.42
5020	Industrial Goods and Services	90	4,343,495	11.47
5510	Basic Resources	13	297,499	0.79
5520	Chemicals	13	478,189	1.26
6010	Energy	30	1,909,317	5.04
6510	Utilities	38	1,238,012	3.27
Totals		671	37,879,950	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	51	1,623,416	4.29
USA	620	36,256,535	95.71
Totals	671	37,879,950	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	671	2222	1551
Net MCap (USDm)	37,879,950	53,989,536	16,109,586
Dividend Yield %	1.63	2.07	3.12
Constituent Sizes (Net MCap USDm)			
Average	56,453	24,298	10,387
Largest	2,482,527	2,482,527	337,387
Smallest	401	94	94
Median	23,115	6,865	3,792
Weight of Largest Constituent (%)	6.55	4.60	2.09
Top 10 Holdings (% Index MCap)	25.57	17.94	13.28

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