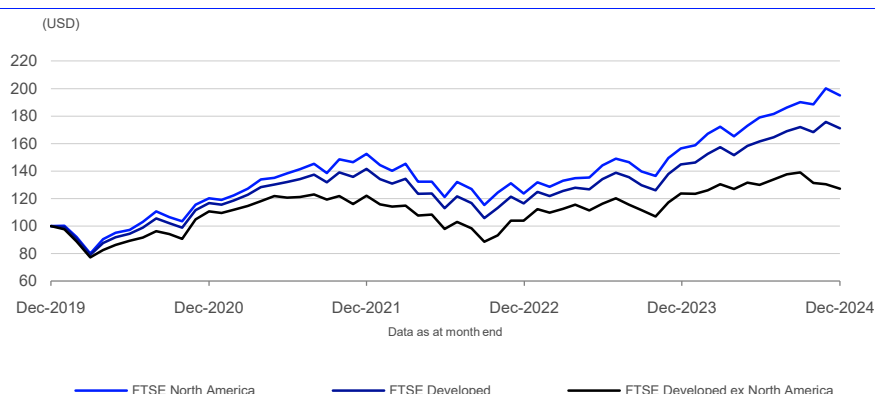


# FTSE North America Index

Data as at: 31 December 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	2.6	9.0	24.6	24.6	27.8	94.9	8.5	14.3	12.3	17.9	18.5
FTSE Developed	-0.5	5.9	18.2	18.2	20.8	71.1	6.5	11.3	10.6	16.4	17.9
FTSE Developed ex North America	-8.5	-2.0	3.0	3.0	4.2	27.2	1.4	4.9	12.1	16.3	18.0

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE North America	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6	24.6
FTSE Developed	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2	18.2
FTSE Developed ex North America	0.0	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9	3.0

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	1.9	0.6	0.8	0.8	-8.3	-25.1	-34.4	-34.4
FTSE Developed	1.7	0.5	0.6	0.7	-8.2	-26.1	-34.0	-34.0
FTSE Developed ex North America	0.2	0.0	0.3	0.4	-10.9	-28.8	-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/Market	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	USA	Technology Hardware and Equipment	3,579,296	6.82
Nvidia	USA	Technology Hardware and Equipment	3,138,248	5.98
Microsoft Corp	USA	Software and Computer Services	3,130,300	5.96
Amazon.Com	USA	Retailers	2,056,359	3.92
Meta Platforms Inc	USA	Software and Computer Services	1,281,112	2.44
Tesla	USA	Automobiles and Parts	1,120,809	2.13
Alphabet Class A	USA	Software and Computer Services	1,111,133	2.12
Broadcom	USA	Technology Hardware and Equipment	1,052,726	2.00
Alphabet Class C	USA	Software and Computer Services	922,845	1.76
JPMorgan Chase & Co	USA	Banks	672,505	1.28
Totals			18,065,331	34.40

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	86	19,165,716	36.50
1510	Telecommunications	11	1,063,009	2.02
2010	Health Care	62	4,959,620	9.44
3010	Banks	22	2,250,890	4.29
3020	Financial Services	37	2,811,255	5.35
3030	Insurance	29	1,214,098	2.31
3510	Real Estate	34	1,092,662	2.08
4010	Automobiles and Parts	8	1,279,906	2.44
4020	Consumer Products and Services	19	742,047	1.41
4030	Media	14	810,291	1.54
4040	Retailers	20	3,975,580	7.57
4050	Travel and Leisure	21	1,014,490	1.93
4510	Food Beverage and Tobacco	25	1,215,590	2.31
4520	Personal Care Drug and Grocery Stores	15	891,768	1.70
5010	Construction and Materials	7	284,013	0.54
5020	Industrial Goods and Services	89	5,626,017	10.71
5510	Basic Resources	13	357,664	0.68
5520	Chemicals	11	433,416	0.83
6010	Energy	34	1,984,593	3.78
6510	Utilities	35	1,342,625	2.56
Totals		592	52,515,250	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	48	1,861,203	3.54
USA	544	50,654,047	96.46
Totals	592	52,515,250	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	592	2016	1424
Net MCap (USDm)	52,515,250	70,558,168	18,042,919
Dividend Yield %	1.32	1.75	3
Constituent Sizes (Net MCap USDm)			
Average	88,708	34,999	12,671
Largest	3,579,296	3,579,296	276,433
Smallest	1,059	114	114
Median	32,166	8,023	4,339
Weight of Largest Constituent (%)	6.82	5.07	1.53
Top 10 Holdings (% Index MCap)	34.40	25.60	12.27

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