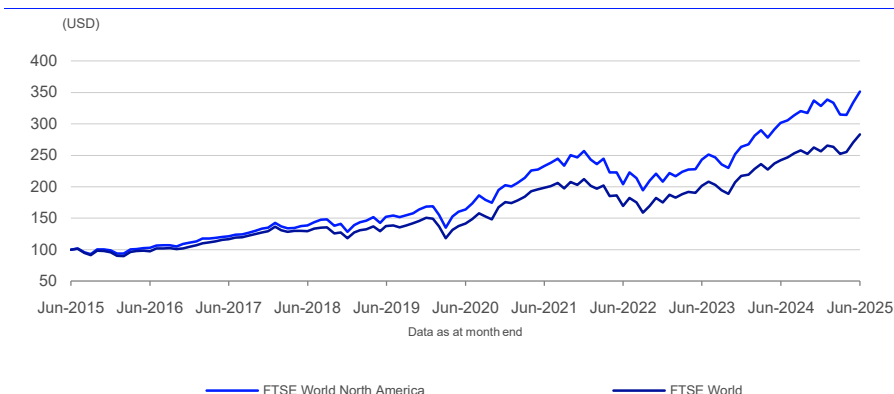


# FTSE World North America Index

Data as at: 30 June 2025

The FTSE World North America Index is one of a range of indexes designed to help investors to benchmark their North American investments. The index comprises Large and Mid cap stocks providing coverage of the Developed and Advanced Emerging markets in North America. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

## 10-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 World North America	11.5	6.9	6.9	16.5	72.0	114.3	19.8	16.5	19.2	15.2	16.4
FTSE World	12.2	10.5	10.5	16.8	67.1	100.2	18.7	14.9	15.1	14.1	15.7

\* 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 World North America	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6	24.6
FTSE World	-1.4	8.6	24.1	-8.8	27.7	16.3	21.0	-17.5	24.2	18.0

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
FTSE World North America	0.8	1.2	1.0	0.9		-18.7	-18.7	-25.1	-34.4
FTSE World	1.1	1.3	0.9	0.7		-16.1	-16.4	-25.9	-34.1

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 indexes are 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 indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

The index is calculated based on price and total return methodologies, available end of day. Net of tax indexes are also available.

### Industry Classification Benchmark (ICB)

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 %
Nvidia	USA	Technology Hardware and Equipment	3,690,288	6.60
Microsoft Corp	USA	Software and Computer Services	3,681,690	6.58
Apple Inc.	USA	Technology Hardware and Equipment	3,018,415	5.40
Amazon.Com	USA	Retailers	2,100,348	3.76
Meta Platforms Inc	USA	Software and Computer Services	1,608,332	2.88
Broadcom	USA	Technology Hardware and Equipment	1,270,509	2.27
Alphabet Class A	USA	Software and Computer Services	1,022,356	1.83
Tesla	USA	Automobiles and Parts	891,748	1.59
Alphabet Class C	USA	Software and Computer Services	837,926	1.50
JPMorgan Chase & Co	USA	Banks	803,554	1.44
Totals			18,925,165	33.84

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	87	20,874,732	37.32
1510	Telecommunications	11	1,140,604	2.04
2010	Health Care	60	4,757,471	8.51
3010	Banks	21	2,491,843	4.46
3020	Financial Services	37	3,082,396	5.51
3030	Insurance	29	1,285,519	2.30
3510	Real Estate	35	1,128,018	2.02
4010	Automobiles and Parts	7	1,034,726	1.85
4020	Consumer Products and Services	19	836,750	1.50
4030	Media	13	1,046,762	1.87
4040	Retailers	22	4,121,433	7.37
4050	Travel and Leisure	21	1,101,940	1.97
4510	Food Beverage and Tobacco	24	1,301,248	2.33
4520	Personal Care Drug and Grocery Stores	14	929,442	1.66
5010	Construction and Materials	8	367,667	0.66
5020	Industrial Goods and Services	89	6,096,355	10.90
5510	Basic Resources	13	455,421	0.81
5520	Chemicals	9	438,166	0.78
6010	Energy	33	1,987,510	3.55
6510	Utilities	34	1,453,523	2.60
Totals		586	55,931,527	100.00

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
Canada	47	2,105,455	3.76
USA	539	53,826,072	96.24
Totals	586	55,931,527	100.00

INFORMATION

Index Universe

FTSE All-World Index

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi-annually in March and September

Index Characteristics

Attributes	FTSE World North America	FTSE World
Number of constituents	586	2490
Net MCap (USDm)	55,931,527	79,731,462
Dividend Yield %	1.28	1.80
Constituent Sizes (Net MCap USDm)		
Average	95,446	32,021
Largest	3,690,288	3,690,288
Smallest	971	33
Median	36,387	6,750
Weight of Largest Constituent (%)	6.60	4.63
Top 10 Holdings (% Index MCap)	33.84	23.83

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