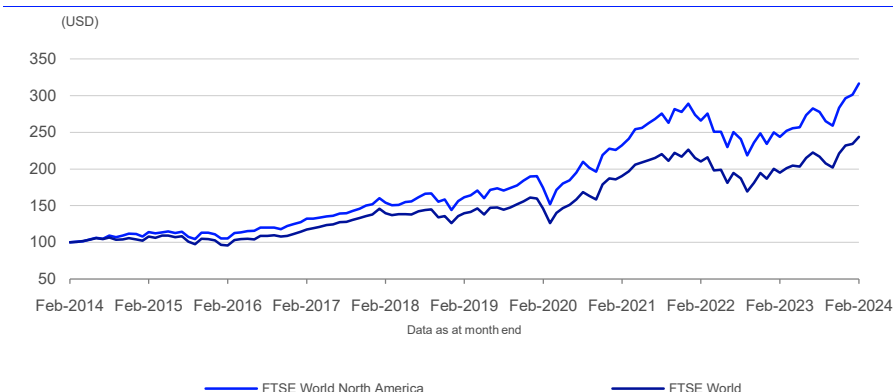


# FTSE World North America Index

Data as at: 29 February 2024

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	11.8	14.0	6.8	29.9	36.5	96.3	10.9	14.4	12.1	17.4	18.6
FTSE World	10.3	12.4	5.1	24.9	28.1	74.7	8.6	11.8	10.3	15.7	18.1

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE World North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6
FTSE World	4.8	-1.4	8.6	24.1	-8.8	27.7	16.3	21.0	-17.5	24.2

## 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	2.4	0.6	0.8	0.8	-10.1	-25.1	-34.4	-34.4
FTSE World	2.3	0.5	0.7	0.6	-10.4	-25.9	-34.1	-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	ICB Sector	Net MCap (USDm)	Wgt %
Microsoft Corp	USA	Software and Computer Services	3,074,632	6.71
Apple Inc.	USA	Technology Hardware and Equipment	2,662,149	5.81
Nvidia	USA	Technology Hardware and Equipment	1,877,483	4.10
Amazon.Com	USA	Retailers	1,590,547	3.47
Meta Platforms Inc	USA	Software and Computer Services	1,082,770	2.36
Alphabet Class A	USA	Software and Computer Services	821,785	1.79
Alphabet Class C	USA	Software and Computer Services	700,732	1.53
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	637,028	1.39
Broadcom	USA	Technology Hardware and Equipment	559,973	1.22
Tesla	USA	Automobiles and Parts	556,325	1.21
Totals			13,563,423	29.61

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	89	15,456,458	33.74
1510	Telecommunications	16	941,884	2.06
2010	Health Care	68	5,285,040	11.54
3010	Banks	22	1,861,046	4.06
3020	Financial Services	38	2,271,549	4.96
3030	Insurance	31	1,099,312	2.40
3510	Real Estate	36	1,034,271	2.26
4010	Automobiles and Parts	12	765,981	1.67
4020	Consumer Products and Services	21	788,553	1.72
4030	Media	17	641,932	1.40
4040	Retailers	23	3,310,203	7.23
4050	Travel and Leisure	25	955,852	2.09
4510	Food Beverage and Tobacco	27	1,205,752	2.63
4520	Personal Care Drug and Grocery Stores	14	857,794	1.87
5010	Construction and Materials	8	267,156	0.58
5020	Industrial Goods and Services	90	5,134,912	11.21
5510	Basic Resources	13	340,099	0.74
5520	Chemicals	14	514,087	1.12
6010	Energy	35	1,956,225	4.27
6510	Utilities	37	1,121,917	2.45
Totals		636	45,810,022	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	49	1,679,371	3.67
USA	587	44,130,652	96.33
Totals	636	45,810,022	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	636	2617
Net MCap (USDm)	45,810,022	66,796,807
Dividend Yield %	1.44	1.94
Constituent Sizes (Net MCap USDm)		
Average	72,028	25,524
Largest	3,074,632	3,074,632
Smallest	344	80
Median	27,684	5,598
Weight of Largest Constituent (%)	6.71	4.60
Top 10 Holdings (% Index MCap)	29.61	20.31

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