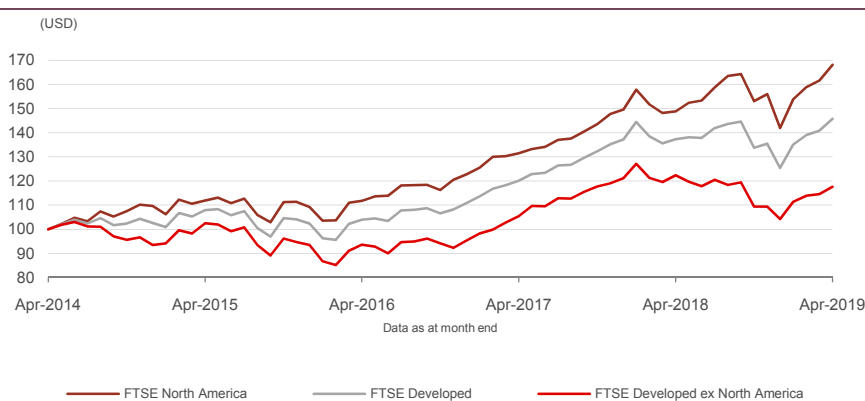


# FTSE North America Index

Data as at: 30 April 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	9.3	9.9	18.5	13.0	50.4	68.1	14.6	11.0	14.4	11.2	11.3
FTSE Developed	8.0	9.0	16.3	6.2	40.3	45.8	12.0	7.8	11.4	10.6	11.1
FTSE Developed ex North America	5.6	7.5	12.8	-3.9	25.5	17.6	7.9	3.3	10.8	12.2	11.9

\* 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	0.9	1.3	1.0	1.2	-19.4	-19.4	-19.4	-19.4
FTSE Developed	0.5	1.2	0.7	0.9	-17.9	-18.5	-18.5	-22.3
FTSE Developed ex North America	-0.4	0.7	0.3	0.6	-17.9	-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 %
Microsoft Corp	USA	Software & Computer Services	988,442	3.67
Apple Inc.	USA	Technology Hardware & Equipment	951,702	3.54
Amazon.Com	USA	General Retailers	791,744	2.94
Facebook Class A	USA	Software & Computer Services	459,249	1.71
JPMorgan Chase & Co	USA	Banks	383,484	1.42
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	378,555	1.41
Alphabet Class C	USA	Software & Computer Services	361,367	1.34
Alphabet Class A	USA	Software & Computer Services	357,675	1.33
Exxon Mobil Corporation	USA	Oil & Gas Producers	339,634	1.26
Visa	USA	Financial Services	289,212	1.07
<b>Totals</b>			<b>5,301,064</b>	<b>19.69</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	44	1,571,996	5.84
1300	Chemicals	18	503,154	1.87
1700	Basic Resources	12	160,631	0.60
2300	Construction & Materials	9	110,561	0.41
2700	Industrial Goods & Services	98	3,211,677	11.93
3300	Automobiles & Parts	13	228,663	0.85
3500	Food & Beverage	26	781,121	2.90
3700	Personal & Household Goods	35	1,080,775	4.02
4500	Health Care	57	3,130,562	11.63
5300	Retail	44	2,268,526	8.43
5500	Media	25	687,393	2.55
5700	Travel & Leisure	28	689,010	2.56
6500	Telecommunications	8	536,461	1.99
7500	Utilities	34	832,835	3.09
8300	Banks	27	1,808,280	6.72
8500	Insurance	39	1,163,261	4.32
8600	Real Estate	42	792,456	2.94
8700	Financial Services	41	1,517,600	5.64
9500	Technology	75	5,841,093	21.70
<b>Totals</b>		<b>675</b>	<b>26,916,056</b>	<b>100.00</b>

**Country Breakdown**

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	57	1,285,776	4.78
USA	618	25,630,280	95.22
<b>Totals</b>	<b>675</b>	<b>26,916,056</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	2175	1500
Net MCap (USDm)	26,916,056	42,318,704	15,402,648
Dividend Yield %	1.95	2.40	3.19
Constituent Sizes (Net MCap USDm)			
Average	39,876	19,457	10,268
Largest	988,442	988,442	289,473
Smallest	1,304	71	71
Median	16,719	7,028	4,103
Weight of Largest Constituent (%)	3.67	2.34	1.88
Top 10 Holdings (% Index MCap)	19.69	12.53	11.12

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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