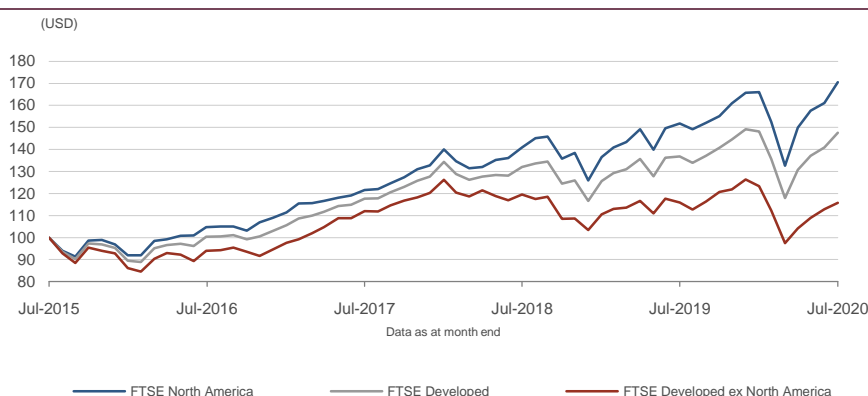


FTSE North America Index

Data as at: 31 July 2020

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	13.7	2.7	2.9	12.3	40.2	70.5	11.9	11.3	33.3	19.1	15.2
FTSE Developed	12.8	-0.5	-1.2	7.8	25.4	47.5	7.8	8.1	27.6	18.4	14.7
FTSE Developed ex North America	11.1	-6.2	-8.4	-0.2	3.4	15.7	1.1	3.0	22.5	18.9	14.8

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE North America	15.4	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5
FTSE Developed	12.3	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0
FTSE Developed ex North America	9.1	-12.1	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0	22.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	0.4	0.6	0.7	1.0	-34.4	-34.4	-34.4	-34.4
FTSE Developed	0.3	0.4	0.6	0.7	-34.0	-34.0	-34.0	-34.0
FTSE Developed ex North America	0.0	0.1	0.2	0.4	-34.1	-34.3	-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 & Equipment	1,735,860	5.87
Microsoft Corp	USA	Software & Computer Services	1,532,963	5.18
Amazon.Com	USA	General Retailers	1,339,937	4.53
Facebook Class A	USA	Software & Computer Services	608,238	2.06
Alphabet Class A	USA	Software & Computer Services	446,009	1.51
Alphabet Class C	USA	Software & Computer Services	438,779	1.48
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	383,795	1.30
Visa	USA	Financial Services	321,005	1.09
Procter & Gamble	USA	Household Goods & Home Construction	319,063	1.08
JPMorgan Chase & Co	USA	Financial Services	292,291	0.99
Totals			7,417,939	25.09

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	39	880,187	2.98
1300	Chemicals	15	398,902	1.35
1700	Basic Resources	13	266,863	0.90
2300	Construction & Materials	9	165,484	0.56
2700	Industrial Goods & Services	92	3,023,573	10.23
3300	Automobiles & Parts	12	352,990	1.19
3500	Food & Beverage	26	816,509	2.76
3700	Personal & Household Goods	37	1,203,101	4.07
4500	Health Care	58	3,737,907	12.64
5300	Retail	40	2,881,364	9.75
5500	Media	25	873,638	2.95
5700	Travel & Leisure	27	558,164	1.89
6500	Telecommunications	8	560,567	1.90
7500	Utilities	34	892,398	3.02
8300	Banks	26	988,195	3.34
8500	Insurance	38	1,053,649	3.56
8600	Real Estate	42	880,835	2.98
8700	Financial Services	39	1,836,460	6.21
9500	Technology	84	8,194,615	27.72
Totals		664	29,565,401	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	55	1,250,072	4.23
USA	609	28,315,329	95.77
Totals	664	29,565,401	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	664	2168	1504
Net MCap (USDm)	29,565,401	44,364,899	14,799,498
Dividend Yield %	1.85	2.37	3.39
Constituent Sizes (Net MCap USDm)			
Average	44,526	20,464	9,840
Largest	1,735,860	1,735,860	342,237
Smallest	931	91	91
Median	17,924	6,317	3,734
Weight of Largest Constituent (%)	5.87	3.91	2.31
Top 10 Holdings (% Index MCap)	25.09	16.83	12.32

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