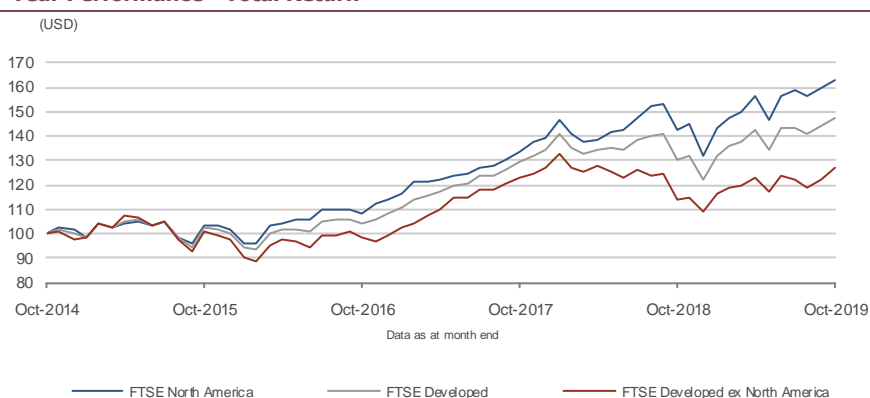


FTSE North America Index

Data as at: 31 October 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	2.2	4.0	23.2	14.3	50.4	62.7	14.6	10.2	15.1	11.8	11.9
FTSE Developed	2.9	3.8	20.7	13.1	41.9	47.9	12.4	8.1	11.9	10.7	11.7
FTSE Developed ex North America	4.1	3.4	16.6	11.1	29.0	27.1	8.9	4.9	10.3	10.9	12.4

* 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	0.9	1.0	-16.0	-19.4	-19.4	-19.4
FTSE Developed	1.1	1.2	0.7	0.8	-13.4	-18.5	-18.5	-22.3
FTSE Developed ex North America	1.0	0.8	0.4	0.4	-9.2	-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 %
Apple Inc.	USA	Technology Hardware & Equipment	1,123,625	4.08
Microsoft Corp	USA	Software & Computer Services	1,083,329	3.93
Amazon.Com	USA	General Retailers	734,077	2.66
Facebook Class A	USA	Software & Computer Services	457,553	1.66
JPMorgan Chase & Co	USA	Banks	396,741	1.44
Alphabet Class C	USA	Software & Computer Services	382,617	1.39
Alphabet Class A	USA	Software & Computer Services	376,525	1.37
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	350,408	1.27
Visa	USA	Financial Services	310,846	1.13
Procter & Gamble	USA	Household Goods & Home Construction	307,456	1.12
Totals			5,523,178	20.04

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	41	1,353,076	4.91
1300	Chemicals	18	461,576	1.67
1700	Basic Resources	11	172,882	0.63
2300	Construction & Materials	8	120,849	0.44
2700	Industrial Goods & Services	96	3,229,261	11.71
3300	Automobiles & Parts	12	223,194	0.81
3500	Food & Beverage	26	823,034	2.99
3700	Personal & Household Goods	37	1,116,352	4.05
4500	Health Care	60	3,323,702	12.06
5300	Retail	45	2,286,030	8.29
5500	Media	27	703,471	2.55
5700	Travel & Leisure	28	686,543	2.49
6500	Telecommunications	8	612,319	2.22
7500	Utilities	34	916,474	3.32
8300	Banks	28	1,823,938	6.62
8500	Insurance	39	1,176,729	4.27
8600	Real Estate	41	874,945	3.17
8700	Financial Services	40	1,570,819	5.70
9500	Technology	77	6,090,641	22.09
Totals		676	27,565,836	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	57	1,311,045	4.76
USA	619	26,254,791	95.24
Totals	676	27,565,836	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	676	2172	1496
Net MCap (USDm)	27,565,836	43,235,885	15,670,050
Dividend Yield %	1.96	2.42	3.23
Constituent Sizes (Net MCap USDm)			
Average	40,778	19,906	10,475
Largest	1,123,625	1,123,625	308,193
Smallest	1,259	112	112
Median	16,942	7,001	4,172
Weight of Largest Constituent (%)	4.08	2.60	1.97
Top 10 Holdings (% Index MCap)	20.04	12.78	11.12

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