

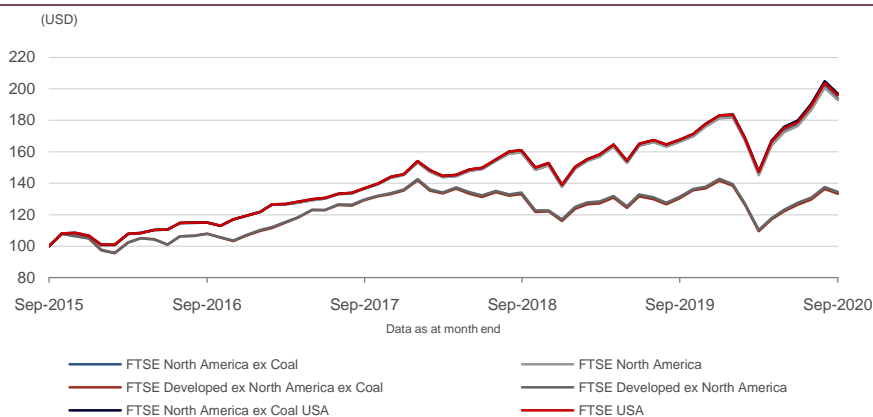
FTSE North America ex Coal Indexes

Data as at: 30 September 2020

Market participants are increasingly looking to manage carbon exposure in their investments, and reduce write-off or downward revaluation risks associated with stranded assets. Stranded assets are fossil fuels deposits, including oil, gas and coal, that must remain unburned or in the ground in order for the world to avoid the worst impacts of climate change.

The FTSE North America ex Coal indexes are designed to represent the performance of the companies in specific market segments of the FTSE Developed ex North America or North America Index after the exclusion of companies that have certain exposure to coal mining or general mining.

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 ex Coal	9.3	33.2	6.9	16.5	42.1	94.0	12.4	14.2	33.5	19.8	15.1
FTSE North America	9.4	32.9	6.4	15.9	41.3	92.9	12.2	14.0	33.4	19.8	15.1
FTSE Developed ex North America ex Coal	5.5	21.7	-5.9	2.2	3.3	33.4	1.1	5.9	22.7	19.0	14.4
FTSE Developed ex North America	5.5	22.1	-5.8	2.3	3.9	34.6	1.3	6.1	22.8	19.1	14.4
FTSE North America ex Coal USA	9.5	33.5	7.5	17.4	44.1	96.9	12.9	14.5	33.6	19.7	15.1
FTSE USA	9.5	33.1	7.0	16.8	43.3	95.9	12.7	14.4	33.5	19.8	15.1

* 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

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. Net of tax versions of the indices are also available.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Year-on-Year Performance - Total Return

Index % (USD)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE North America ex Coal	15.4	0.6	15.9	30.8	12.6	-0.4	12.4	21.8	-5.1	31.6
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 ex North America ex Coal	8.5	-11.4	18.9	23.0	-4.2	0.9	1.3	26.9	-14.2	22.2
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
FTSE North America ex Coal USA	15.1	1.9	16.4	32.9	13.3	1.1	11.8	22.1	-4.5	31.7
FTSE USA	15.1	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5	31.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America ex Coal	0.5	0.6	0.9	1.0	-34.4	-34.4	-34.4	-34.4
FTSE North America	0.5	0.6	0.9	1.0	-34.4	-34.4	-34.4	-34.4
FTSE Developed ex North America ex Coal	0.1	0.1	0.4	0.4	-34.0	-34.4	-34.4	-34.4
FTSE Developed ex North America	0.1	0.1	0.4	0.4	-34.1	-34.3	-34.3	-34.3
FTSE North America ex Coal USA	0.5	0.6	1.0	1.0	-34.0	-34.0	-34.0	-34.0
FTSE USA	0.5	0.6	1.0	1.0	-34.1	-34.1	-34.1	-34.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Top 10 Constituents - FTSE North America ex Coal

Constituent	Country	ICB Sector	FTSE North America ex Coal (Wgt %)	FTSE North America (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	6.19	6.09	0.10
Microsoft Corp	USA	Software & Computer Services	5.22	5.13	0.09
Amazon.Com	USA	General Retailers	4.43	4.35	0.07
Facebook Class A	USA	Software & Computer Services	2.08	2.05	0.03
Alphabet Class A	USA	Software & Computer Services	1.46	1.43	0.02
Alphabet Class C	USA	Software & Computer Services	1.44	1.42	0.02
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.30	1.28	0.02
Procter & Gamble	USA	Household Goods & Home Construction	1.12	1.10	0.02
Visa	USA	Financial Services	1.12	1.10	0.02
Nvidia	USA	Technology Hardware & Equipment	1.06	1.04	0.02
Totals			25.42	24.99	

INFORMATION

Index Universe

FTSE All-World Index Series

Index Launch

9 June 2015

Base Date

30 December 2005

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available End of Day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in March and September

Top 10 Constituents - FTSE Developed ex North America ex Coal

Constituent	Country	ICB Sector	FTSE Developed ex North America ex Coal (Wgt %)	FTSE Developed ex North America (Wgt %)	Diff %
Nestle	Switzerland	Food Producers	2.26	2.18	0.08
Roche Hldgs (GENUS)	Switzerland	Pharmaceuticals & Biotechnology	1.63	1.57	0.06
Samsung Electronics	Korea	Technology Hardware & Equipment	1.59	1.54	0.05
Novartis (REGD)	Switzerland	Pharmaceuticals & Biotechnology	1.27	1.23	0.04
SAP	Germany	Software & Computer Services	1.19	1.15	0.04
Toyota Motor	Japan	Automobiles & Parts	1.10	1.06	0.04
ASML Holding	Netherlands	Technology Hardware & Equipment	1.00	0.97	0.03
AstraZeneca	UK	Pharmaceuticals & Biotechnology	0.98	0.94	0.03
AIA Group Ltd.	Hong Kong	Life Insurance/Assurance	0.81	0.78	0.03
LVMH	France	Personal Goods	0.79	0.77	0.03
Totals			12.62	12.19	

Top 10 Constituents - FTSE North America ex Coal USA

Constituent	ICB Sector	FTSE North America ex Coal USA (Wgt %)	FTSE USA (Wgt %)	Diff %
Apple Inc.	Technology Hardware & Equipment	6.46	6.35	0.11
Microsoft Corp	Software & Computer Services	5.44	5.35	0.09
Amazon.Com	General Retailers	4.61	4.54	0.07
Facebook Class A	Software & Computer Services	2.17	2.14	0.03
Alphabet Class A	Software & Computer Services	1.52	1.49	0.03
Alphabet Class C	Software & Computer Services	1.51	1.48	0.03
Johnson & Johnson	Pharmaceuticals & Biotechnology	1.36	1.33	0.03
Procter & Gamble	Household Goods & Home Construction	1.17	1.15	0.02
Visa	Financial Services	1.17	1.15	0.02
Nvidia	Technology Hardware & Equipment	1.10	1.09	0.01
Totals		26.51	26.07	

Country Breakdown - FTSE North America ex Coal

Country	FTSE North America ex Coal		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	51	4.11	52	4.06	0.05
USA	578	95.89	584	95.94	-0.05
Totals	629	100.00	636	100.00	

ICB Supersector Breakdown - FTSE North America ex Coal

ICB Code	ICB Supersector	FTSE North America ex Coal		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	28	2.37	28	2.33	0.04
1300	Chemicals	14	1.37	14	1.35	0.02
1700	Basic Resources	10	0.83	12	0.85	-0.02
2300	Construction & Materials	7	0.57	7	0.56	0.01
2700	Industrial Goods & Services	88	10.51	89	10.52	-0.01
3300	Automobiles & Parts	11	1.54	11	1.52	0.03
3500	Food & Beverage	26	2.74	26	2.70	0.05
3700	Personal & Household Goods	28	4.07	28	4.00	0.07
4500	Health Care	65	12.80	65	12.59	0.21
5300	Retail	38	9.91	38	9.74	0.16
5500	Media	27	3.14	27	3.09	0.05
5700	Travel & Leisure	24	2.03	24	1.99	0.03
6500	Telecommunications	8	1.88	8	1.84	0.03
7500	Utilities	32	2.84	33	2.82	0.02
8300	Banks	25	3.23	25	3.18	0.05
8500	Insurance	34	2.16	36	3.46	-1.30
8600	Real Estate	38	2.77	39	2.79	-0.02
8700	Financial Services	37	6.27	37	6.17	0.10
9500	Technology	89	28.99	89	28.51	0.48
Totals		629	100.00	636	100.00	

Country Breakdown - FTSE Developed ex North America ex Coal

Country	FTSE Developed ex North America ex Coal		FTSE Developed ex North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Australia	105	6.20	110	6.71	-0.51
Austria	8	0.15	8	0.15	0.01
Belgium	14	0.92	14	0.89	0.03
Denmark	20	2.33	20	2.25	0.08
Finland	17	1.36	17	1.31	0.05
France	82	9.64	82	9.31	0.33
Germany	81	9.09	82	8.94	0.15
Hong Kong	87	3.21	91	3.31	-0.10
Ireland	4	0.25	4	0.24	0.01
Israel	27	0.44	27	0.43	0.02
Italy	34	1.71	35	2.09	-0.39
Japan	508	25.59	516	25.33	0.26
Korea	133	5.15	136	5.02	0.13
Netherlands	29	4.14	30	4.06	0.08
New Zealand	12	0.34	12	0.33	0.01
Norway	16	0.62	16	0.60	0.02
Poland	12	0.24	13	0.24	0.00
Portugal	4	0.17	4	0.16	0.01
Singapore	40	1.13	41	1.10	0.03
Spain	24	2.09	25	2.08	0.02
Sweden	52	3.30	52	3.18	0.11
Switzerland	49	9.61	49	9.29	0.33
UK	114	12.32	119	12.98	-0.66
Totals	1472	100.00	1503	100.00	

ICB Supersector Breakdown - FTSE Developed ex North America ex Coal

ICB Code	ICB Supersector	FTSE Developed ex North America ex Coal		FTSE Developed ex North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	35	3.08	36	3.00	0.07
1300	Chemicals	66	3.70	66	3.57	0.13
1700	Basic Resources	45	1.45	56	3.27	-1.82
2300	Construction & Materials	68	3.00	68	2.90	0.10
2700	Industrial Goods & Services	240	13.89	250	14.05	-0.16
3300	Automobiles & Parts	57	4.16	57	4.02	0.14
3500	Food & Beverage	76	5.80	76	5.60	0.20
3700	Personal & Household Goods	93	8.90	93	8.60	0.30
4500	Health Care	107	14.26	107	13.77	0.48
5300	Retail	88	4.13	89	4.00	0.13
5500	Media	33	1.27	33	1.23	0.04
5700	Travel & Leisure	71	2.43	71	2.35	0.08
6500	Telecommunications	40	3.51	40	3.39	0.12
7500	Utilities	49	2.87	56	3.60	-0.72
8300	Banks	89	6.98	89	6.75	0.24
8500	Insurance	55	4.73	55	4.56	0.16
8600	Real Estate	104	3.15	104	3.04	0.11
8700	Financial Services	70	3.64	70	3.52	0.12
9500	Technology	86	9.06	87	8.78	0.28
Totals		1472	100.00	1503	100.00	

ICB Supersector Breakdown - FTSE North America ex Coal USA

ICB Code	ICB Supersector	FTSE North America ex Coal USA		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	21	1.94	21	1.91	0.03
1300	Chemicals	13	1.35	13	1.33	0.02
1700	Basic Resources	6	0.46	7	0.47	0.00
2300	Construction & Materials	7	0.59	7	0.58	0.01
2700	Industrial Goods & Services	85	10.47	86	10.48	-0.01
3300	Automobiles & Parts	10	1.57	10	1.54	0.03
3500	Food & Beverage	25	2.84	25	2.79	0.05
3700	Personal & Household Goods	27	4.23	27	4.16	0.07
4500	Health Care	64	13.33	64	13.10	0.23
5300	Retail	32	10.08	32	9.91	0.17
5500	Media	26	3.23	26	3.17	0.05
5700	Travel & Leisure	23	2.06	23	2.02	0.03
6500	Telecommunications	4	1.81	4	1.78	0.03
7500	Utilities	29	2.86	30	2.84	0.02
8300	Banks	19	2.26	19	2.22	0.04
8500	Insurance	28	1.94	30	3.30	-1.36
8600	Real Estate	38	2.89	39	2.91	-0.02
8700	Financial Services	35	6.37	35	6.26	0.11
9500	Technology	86	29.72	86	29.22	0.50
Totals		578	100.00	584	100.00	

Index Characteristics

Attributes	FTSE North America ex Coal	FTSE North America	FTSE Developed ex North America ex Coal	FTSE Developed ex North America
Number of constituents	629	636	1472	1503
Net MCap (USDm)	30,126,748	30,630,889	14,673,494	15,189,617
Dividend Yield %	1.77	1.75	2.79	2.86
Constituent Sizes (Net MCap USDm)				
Average	47,896	48,162	9,968	10,106
Largest	1,866,246	1,866,246	331,447	331,447
Smallest	838	838	69	69
Median	18,933	19,021	3,913	3,951
Weight of Largest Constituent (%)	6.19	6.09	2.26	2.18
Top 10 Holdings (% Index MCap)	25.43	25.01	12.62	12.19

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