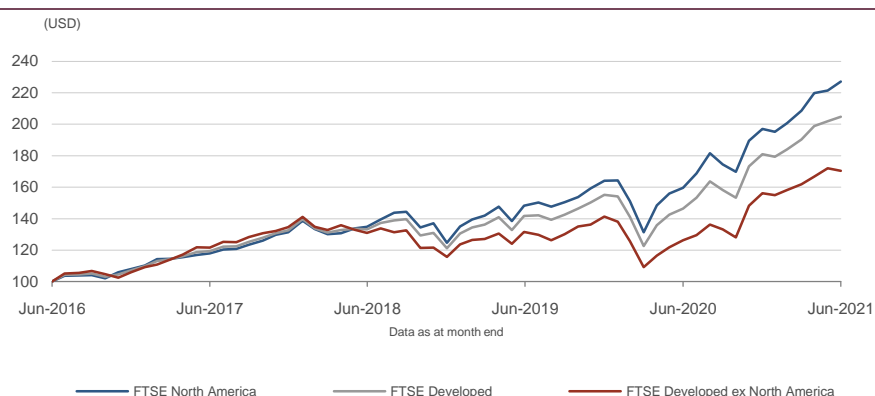


FTSE North America Index

Data as at: 30 June 2021

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	8.8	15.2	15.2	42.3	68.5	127.0	19.0	17.8	14.9	20.2	15.3
FTSE Developed	7.7	13.1	13.1	39.9	53.7	104.8	15.4	15.4	12.4	19.2	14.7
FTSE Developed ex North America	5.3	9.1	9.1	35.1	30.2	70.4	9.2	11.3	13.3	19.4	14.9

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE North America	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2
FTSE Developed	-5.5	17.0	26.8	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7
FTSE Developed ex North America	-12.1	18.6	22.0	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE North America	2.7	0.9	1.2	1.0	-9.4	-34.4	-34.4	-34.4
FTSE Developed	3.1	0.8	1.0	0.8	-7.7	-34.0	-34.0	-34.0
FTSE Developed ex North America	2.5	0.5	0.8	0.4	-7.1	-34.1	-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 and Equipment	2,147,881	5.34
Microsoft Corp	USA	Software and Computer Services	2,039,301	5.07
Amazon.Com	USA	Retailers	1,491,474	3.71
Facebook Class A	USA	Software and Computer Services	831,232	2.07
Alphabet Class A	USA	Software and Computer Services	733,624	1.82
Alphabet Class C	USA	Software and Computer Services	710,000	1.77
Tesla	USA	Automobiles and Parts	526,706	1.31
Nvidia	USA	Technology Hardware and Equipment	477,998	1.19
JPMorgan Chase & Co	USA	Banks	467,273	1.16
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	433,561	1.08
Totals			9,859,051	24.52

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	99	11,462,036	28.51
1510	Telecommunications	22	1,354,961	3.37
2010	Health Care	76	4,865,227	12.10
3010	Banks	26	2,093,240	5.21
3020	Financial Services	34	1,816,439	4.52
3030	Insurance	35	866,301	2.15
3510	Real Estate	37	1,073,296	2.67
4010	Automobiles and Parts	11	804,535	2.00
4020	Consumer Products and Services	23	882,945	2.20
4030	Media	17	743,614	1.85
4040	Retailers	25	3,005,710	7.48
4050	Travel and Leisure	27	861,620	2.14
4510	Food Beverage and Tobacco	26	1,172,820	2.92
4520	Personal Care Drug and Grocery Stores	14	773,926	1.92
5010	Construction and Materials	8	187,478	0.47
5020	Industrial Goods and Services	89	5,048,699	12.56
5510	Basic Resources	13	331,412	0.82
5520	Chemicals	13	492,042	1.22
6010	Energy	29	1,311,925	3.26
6510	Utilities	37	1,061,069	2.64
Totals		661	40,209,294	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	53	1,687,570	4.20
USA	608	38,521,724	95.80
Totals	661	40,209,294	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	661	2177	1516
Net MCap (USDm)	40,209,294	59,484,417	19,275,122
Dividend Yield %	1.37	1.65	2.24
Constituent Sizes (Net MCap USDm)			
Average	60,831	27,324	12,714
Largest	2,147,881	2,147,881	351,071
Smallest	488	186	186
Median	25,888	8,875	5,004
Weight of Largest Constituent (%)	5.34	3.61	1.82
Top 10 Holdings (% Index MCap)	24.52	16.57	11.88

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