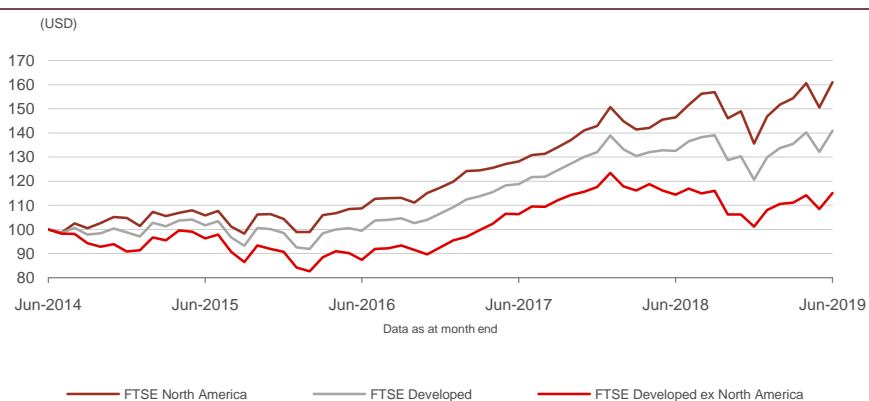


FTSE North America Index

Data as at: 28 June 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	4.3	18.8	18.8	9.9	48.1	61.0	14.0	10.0	14.8	11.3	12.0
FTSE Developed	4.0	16.9	16.9	6.3	41.7	40.9	12.3	7.1	11.8	10.4	11.7
FTSE Developed ex North America	3.5	13.7	13.7	0.5	31.6	15.0	9.6	2.8	10.9	11.1	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	0.7	1.2	0.8	1.1	-19.4	-19.4	-19.4	-19.4
FTSE Developed	0.6	1.2	0.6	0.8	-17.9	-18.5	-18.5	-22.3
FTSE Developed ex North America	0.1	0.9	0.2	0.5	-15.7	-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	1,012,226	3.78
Apple Inc.	USA	Technology Hardware & Equipment	910,186	3.40
Amazon.Com	USA	General Retailers	782,407	2.92
Facebook Class A	USA	Software & Computer Services	460,777	1.72
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	369,622	1.38
JPMorgan Chase & Co	USA	Banks	360,235	1.35
Alphabet Class C	USA	Software & Computer Services	328,205	1.23
Exxon Mobil Corporation	USA	Oil & Gas Producers	324,060	1.21
Alphabet Class A	USA	Software & Computer Services	323,880	1.21
Visa	USA	Financial Services	301,617	1.13
Totals			5,173,215	19.32

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
0500	Oil & Gas	44	1,513,953	5.65
1300	Chemicals	18	479,598	1.79
1700	Basic Resources	12	173,386	0.65
2300	Construction & Materials	9	111,549	0.42
2700	Industrial Goods & Services	97	3,208,623	11.98
3300	Automobiles & Parts	13	216,856	0.81
3500	Food & Beverage	26	799,844	2.99
3700	Personal & Household Goods	36	1,057,758	3.95
4500	Health Care	59	3,240,818	12.10
5300	Retail	44	2,267,544	8.47
5500	Media	26	700,742	2.62
5700	Travel & Leisure	28	697,816	2.61
6500	Telecommunications	8	560,463	2.09
7500	Utilities	34	857,268	3.20
8300	Banks	29	1,744,799	6.52
8500	Insurance	39	1,181,848	4.41
8600	Real Estate	42	821,724	3.07
8700	Financial Services	40	1,505,640	5.62
9500	Technology	74	5,640,691	21.06
Totals		678	26,780,920	100.00

Country Breakdown

Country	No. of Cons	Net MCap (USDm)	Wgt %
Canada	57	1,299,706	4.85
USA	621	25,481,215	95.15
Totals	678	26,780,920	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	678	2177	1499
Net MCap (USDm)	26,780,920	42,153,669	15,372,749
Dividend Yield %	1.95	2.42	3.26
Constituent Sizes (Net MCap USDm)			
Average	39,500	19,363	10,255
Largest	1,012,226	1,012,226	308,309
Smallest	1,229	59	59
Median	16,769	6,760	4,058
Weight of Largest Constituent (%)	3.78	2.40	2.01
Top 10 Holdings (% Index MCap)	19.32	12.29	11.51

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Data definitions available from
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