

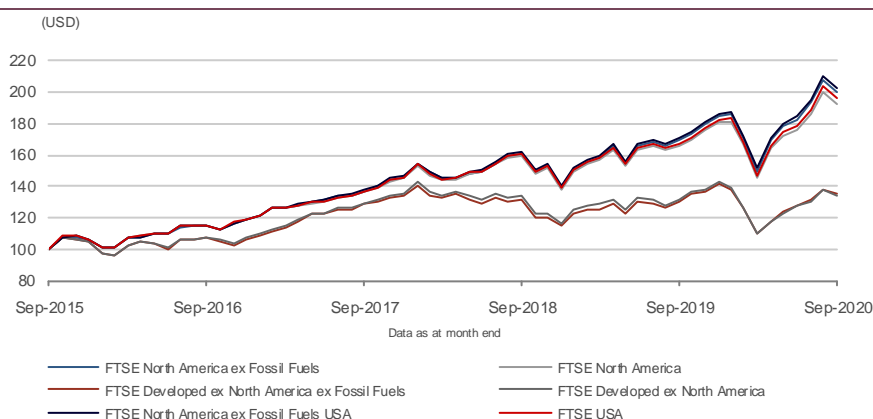
FTSE North America ex Fossil Fuels Indices

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 Fossil Fuels indices are capitalisation-weighted indices designed to represent the performance of constituents of the underlying index after the exclusion of companies that have a certain revenue and/or reserve exposure to fossil fuels.

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 Fossil Fuels	9.8	33.7	8.5	18.4	46.1	100.5	13.5	14.9	33.3	19.5	14.9
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 Fossil Fuels	6.1	23.1	-4.0	4.5	5.6	35.7	1.8	6.3	22.2	18.5	14.3
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 Fossil Fuels USA	10.0	33.9	8.9	19.1	47.7	103.0	13.9	15.2	33.4	19.5	14.9
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 Fossil Fuels	15.4	0.3	17.4	31.7	14.5	1.1	11.6	23.1	-4.5	32.4
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 Fossil Fuels	9.3	-12.6	20.5	23.6	-3.6	1.8	0.3	27.1	-14.5	23.1
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 Fossil Fuels USA	15.0	1.2	17.8	33.6	15.0	2.4	11.1	23.3	-4.0	32.5
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 Fossil Fuels	0.5	0.7	1.0	1.1	-33.8	-33.8	-33.8	-33.8
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 Fossil Fuels	0.2	0.1	0.4	0.4	-33.2	-33.2	-33.2	-33.2
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 Fossil Fuels USA	0.6	0.7	1.0	1.1	-33.6	-33.6	-33.6	-33.6
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 Fossil Fuels

Constituent	Country	ICB Sector	FTSE North America ex Fossil Fuels (Wgt %)	FTSE North America (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	6.30	6.09	0.21
Microsoft Corp	USA	Software & Computer Services	5.31	5.13	0.17
Amazon.Com	USA	General Retailers	4.50	4.35	0.15
Facebook Class A	USA	Software & Computer Services	2.12	2.05	0.07
Alphabet Class A	USA	Software & Computer Services	1.48	1.43	0.05
Alphabet Class C	USA	Software & Computer Services	1.47	1.42	0.05
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.32	1.28	0.04
Procter & Gamble	USA	Household Goods & Home Construction	1.14	1.10	0.04
Visa	USA	Financial Services	1.14	1.10	0.04
Nvidia	USA	Technology Hardware & Equipment	1.08	1.04	0.04
Totals			25.86	24.99	

INFORMATION

Index Universe

FTSE Developed Index

Index Launch

29 April 2014

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 North America ex Fossil Fuels USA

Constituent	Country	ICB Sector	FTSE North America ex Fossil Fuels USA (Wgt %)	FTSE USA (Wgt %)	Diff %
Apple Inc.	USA	Technology Hardware & Equipment	6.56	6.35	0.21
Microsoft Corp	USA	Software & Computer Services	5.53	5.35	0.18
Amazon.Com	USA	General Retailers	4.69	4.54	0.15
Facebook Class A	USA	Software & Computer Services	2.21	2.14	0.07
Alphabet Class A	USA	Software & Computer Services	1.54	1.49	0.05
Alphabet Class C	USA	Software & Computer Services	1.53	1.48	0.05
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	1.38	1.33	0.04
Procter & Gamble	USA	Household Goods & Home Construction	1.19	1.15	0.04
Visa	USA	Financial Services	1.19	1.15	0.04
Nvidia	USA	Technology Hardware & Equipment	1.12	1.09	0.04
Totals			26.94	26.07	

Country Breakdown - FTSE North America ex Fossil Fuels

Country	FTSE North America ex Fossil Fuels		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	46	4.00	52	4.06	-0.07
USA	564	96.00	584	95.94	0.07
Totals	610	100.00	636	100.00	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels

ICB Code	ICB Supersector	FTSE North America ex Fossil Fuels		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	12	0.86	28	2.33	-1.47
1300	Chemicals	14	1.39	14	1.35	0.05
1700	Basic Resources	9	0.77	12	0.85	-0.08
2300	Construction & Materials	7	0.58	7	0.56	0.02
2700	Industrial Goods & Services	88	10.69	89	10.52	0.17
3300	Automobiles & Parts	11	1.57	11	1.52	0.05
3500	Food & Beverage	26	2.79	26	2.70	0.09
3700	Personal & Household Goods	28	4.13	28	4.00	0.14
4500	Health Care	65	13.01	65	12.59	0.43
5300	Retail	38	10.07	38	9.74	0.33
5500	Media	27	3.19	27	3.09	0.10
5700	Travel & Leisure	24	2.06	24	1.99	0.07
6500	Telecommunications	8	1.91	8	1.84	0.06
7500	Utilities	32	2.88	33	2.82	0.06
8300	Banks	25	3.29	25	3.18	0.11
8500	Insurance	32	2.13	36	3.46	-1.33
8600	Real Estate	38	2.82	39	2.79	0.02
8700	Financial Services	37	6.37	37	6.17	0.21
9500	Technology	89	29.48	89	28.51	0.97
Totals		610	100.00	636	100.00	

ICB Supersector Breakdown - FTSE North America ex Fossil Fuels USA

ICB Code	ICB Supersector	FTSE North America ex Fossil Fuels USA		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0500	Oil & Gas	9	0.51	21	1.91	-1.39
1300	Chemicals	13	1.37	13	1.33	0.04
1700	Basic Resources	5	0.39	7	0.47	-0.08
2300	Construction & Materials	7	0.60	7	0.58	0.02
2700	Industrial Goods & Services	85	10.63	86	10.48	0.16
3300	Automobiles & Parts	10	1.59	10	1.54	0.05
3500	Food & Beverage	25	2.88	25	2.79	0.09
3700	Personal & Household Goods	27	4.29	27	4.16	0.14
4500	Health Care	64	13.54	64	13.10	0.43
5300	Retail	32	10.24	32	9.91	0.33
5500	Media	26	3.28	26	3.17	0.11
5700	Travel & Leisure	23	2.09	23	2.02	0.07
6500	Telecommunications	4	1.84	4	1.78	0.06
7500	Utilities	29	2.90	30	2.84	0.06
8300	Banks	19	2.30	19	2.22	0.07
8500	Insurance	27	1.94	30	3.30	-1.36
8600	Real Estate	38	2.93	39	2.91	0.02
8700	Financial Services	35	6.47	35	6.26	0.21
9500	Technology	86	30.19	86	29.22	0.97
Totals		564	100.00	584	100.00	

Index Characteristics

Attributes	FTSE North America ex Fossil Fuels	FTSE North America	FTSE North America ex Fossil Fuels USA	FTSE USA
Number of constituents	610	636	564	584
Net MCap (USDm)	29,627,395	30,630,889	28,443,155	29,385,941
Dividend Yield %	1.68	1.75	1.62	1.68
Constituent Sizes (Net MCap USDm)				
Average	48,569	48,162	50,431	50,318
Largest	1,866,246	1,866,246	1,866,246	1,866,246
Smallest	838	838	838	838
Median	19,320	19,021	19,554	19,554
Weight of Largest Constituent (%)	6.30	6.09	6.56	6.35
Top 10 Holdings (% Index MCap)	25.86	25.01	26.93	26.07

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