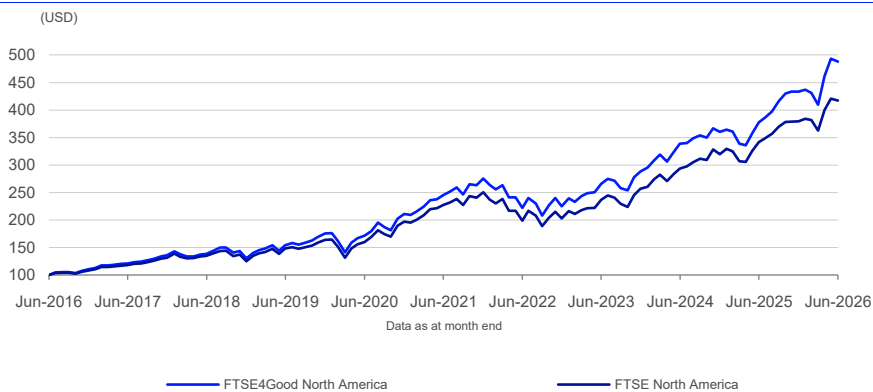


FTSE4Good North America Index

Data as at: 30 June 2026

FTSE4Good North America Index is created by applying standard FTSE4Good Index Series selection criteria to the FTSE North America Index.

10-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
FTSE4Good North America	19.0	12.5	12.5	29.1	83.6	99.0	22.4	14.8	13.2	14.0	16.2
FTSE North America	15.0	9.9	9.9	21.9	76.2	83.6	20.8	12.9	12.2	13.1	15.8

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE4Good North America	13.7	23.1	-3.9	34.7	20.0	30.7	-18.4	28.0	25.1	20.3
FTSE North America	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6	24.6	18.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good North America	2.1	1.6	0.9	1.1	-10.1	-19.5	-24.9	-34.2
FTSE North America	1.7	1.5	0.8	1.0	-8.9	-18.7	-25.1	-34.4

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

Drawdown - based on daily data

FEATURES

Criteria

Companies need to meet a variety of environmental, social and governance criteria to meet the inclusion requirements – please see www.ftserussell.com for details

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the index universe are selected and weighted to ensure that the index is investable.

Liquidity

Stocks in the index universe are screened to ensure that the index is tradable.

Availability

The index is calculated based on price and total return methodologies, available end-of-day.

Industry Classification Benchmark (ICB)

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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	FTSE4Good North America (Wgt %)	FTSE North America (Wgt %)	Diff %
Nvidia	USA	Technology Hardware and Equipment	11.09	6.90	4.20
Apple Inc.	USA	Technology Hardware and Equipment	9.94	6.18	3.76
Microsoft Corp	USA	Software and Computer Services	6.59	4.10	2.49
Alphabet Class A	USA	Software and Computer Services	4.95	3.08	1.87
Broadcom	USA	Technology Hardware and Equipment	4.18	2.60	1.58
Alphabet Class C	USA	Software and Computer Services	3.99	2.48	1.51
Micron Technology	USA	Technology Hardware and Equipment	3.09	1.92	1.17
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	2.28	1.42	0.86
Intel Corp	USA	Technology Hardware and Equipment	1.46	0.91	0.55
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.45	0.90	0.55
Totals			49.02	30.49	

ICB Supersector Breakdown

ICB Code		FTSE4Good North America		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	47	57.07	91	42.83	14.24
15	Telecommunications	8	2.64	14	2.05	0.59
20	Health Care	23	9.18	49	8.00	1.19
30	Financials	56	9.93	86	11.02	-1.09
35	Real Estate	12	0.97	28	1.67	-0.70
40	Consumer Discretionary	36	4.10	81	12.23	-8.12
45	Consumer Staples	15	2.07	30	3.34	-1.27
50	Industrials	52	8.42	106	10.99	-2.57
55	Basic Materials	17	2.03	31	1.84	0.19
60	Energy	20	2.72	33	3.60	-0.88
65	Utilities	12	0.86	37	2.43	-1.57
Totals		298	100.00	586	100.00	

Country/Market Breakdown

Country/Market	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	40	4.31	85	4.48	-0.17
USA	258	95.69	501	95.52	0.17
Totals	298	100.00	586	100.00	

Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	298	586
Net MCap (USDm)	41,969,082	67,490,388
Dividend Yield %	1.14	1.14
Constituent Sizes (Net MCap USDm)		
Average	140,836	115,171
Largest	4,656,205	4,656,205
Smallest	527	275
Median	41,230	39,265
Weight of Largest Constituent (%)	11.09	6.90
Top 10 Holdings (% Index MCap)	49.02	34.32

INFORMATION

Index Universe

FTSE North America Index

Index Launch

31 July 2019

Base Date

21 December 2001

Base Value

5000

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

Review Dates

Semi-annually in June and December

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