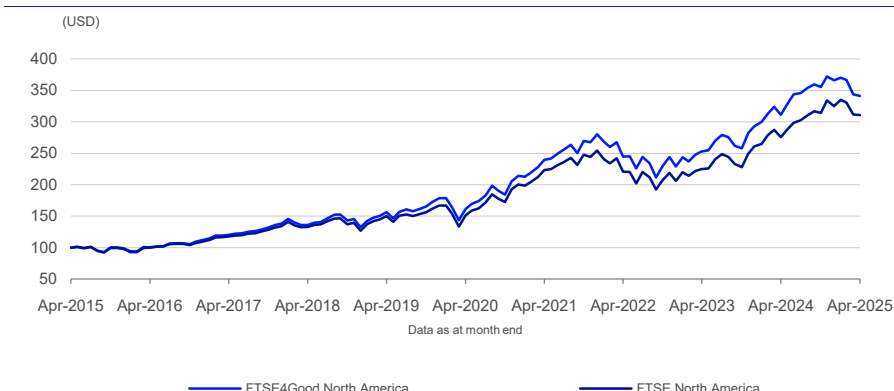


# FTSE4Good North America Index

Data as at: 30 April 2025

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 | -7.8     | -4.0 | -6.8 | 9.7  | 39.4 | 111.8 | 11.7         | 16.2 | 19.8           | 16.7 | 16.3 |
| FTSE North America      | -7.2     | -1.1 | -4.3 | 12.9 | 41.0 | 106.1 | 12.1         | 15.6 | 18.8           | 16.7 | 16.3 |

\* 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)           | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 |
|-------------------------|------|------|------|------|------|------|------|-------|------|------|
| FTSE4Good North America | 0.4  | 13.7 | 23.1 | -3.9 | 34.7 | 20.0 | 30.7 | -18.4 | 28.0 | 25.1 |
| FTSE North America      | -0.4 | 12.4 | 21.8 | -5.1 | 31.5 | 20.2 | 27.0 | -19.0 | 26.6 | 24.6 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD)             | Return/Risk Ratio |     |     |      |  | Drawdown (%) |       |       |       |
|-------------------------|-------------------|-----|-----|------|--|--------------|-------|-------|-------|
|                         | 1YR               | 3YR | 5YR | 10YR |  | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE4Good North America | 0.5               | 0.6 | 1.0 | 0.8  |  | -19.5        | -19.5 | -24.9 | -34.2 |
| FTSE North America      | 0.7               | 0.6 | 1.0 | 0.8  |  | -18.7        | -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](http://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<br>(Wgt %) | FTSE North America<br>(Wgt %) | Diff % |
|--------------------|----------------|-----------------------------------|------------------------------------|-------------------------------|--------|
| Apple Inc.         | USA            | Technology Hardware and Equipment | 10.87                              | 6.22                          | 4.65   |
| Microsoft Corp     | USA            | Software and Computer Services    | 10.20                              | 5.84                          | 4.36   |
| Nvidia             | USA            | Technology Hardware and Equipment | 8.85                               | 5.06                          | 3.78   |
| Alphabet Class A   | USA            | Software and Computer Services    | 3.24                               | 1.85                          | 1.39   |
| Broadcom           | USA            | Technology Hardware and Equipment | 3.07                               | 1.76                          | 1.31   |
| Alphabet Class C   | USA            | Software and Computer Services    | 2.71                               | 1.55                          | 1.16   |
| Lilly (Eli) & Co   | USA            | Pharmaceuticals and Biotechnology | 2.50                               | 1.43                          | 1.07   |
| Visa               | USA            | Industrial Support Services       | 2.07                               | 1.18                          | 0.88   |
| Mastercard CL A    | USA            | Industrial Support Services       | 1.55                               | 0.89                          | 0.66   |
| Unitedhealth Group | USA            | Health Care Providers             | 1.31                               | 0.75                          | 0.56   |
| Totals             |                |                                   | 46.37                              | 26.53                         |        |

ICB Supersector Breakdown

| ICB Code |                        | FTSE4Good North America |        | FTSE North America |        | Diff % |
|----------|------------------------|-------------------------|--------|--------------------|--------|--------|
|          |                        | No. of Cons             | Wgt %  | No. of Cons        | Wgt %  |        |
| 10       | Technology             | 46                      | 49.14  | 87                 | 34.12  | 15.01  |
| 15       | Telecommunications     | 8                       | 2.77   | 11                 | 2.14   | 0.63   |
| 20       | Health Care            | 22                      | 10.63  | 60                 | 9.91   | 0.72   |
| 30       | Financials             | 57                      | 11.36  | 88                 | 12.65  | -1.29  |
| 35       | Real Estate            | 14                      | 1.04   | 35                 | 2.21   | -1.17  |
| 40       | Consumer Discretionary | 30                      | 5.11   | 82                 | 14.46  | -9.34  |
| 45       | Consumer Staples       | 21                      | 2.93   | 37                 | 4.48   | -1.55  |
| 50       | Industrials            | 45                      | 10.97  | 96                 | 11.70  | -0.73  |
| 55       | Basic Materials        | 15                      | 2.17   | 22                 | 1.70   | 0.47   |
| 60       | Energy                 | 20                      | 2.94   | 34                 | 3.79   | -0.86  |
| 65       | Utilities              | 9                       | 0.95   | 34                 | 2.83   | -1.87  |
| Totals   |                        | 287                     | 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         | 26                      | 3.88   | 48                 | 3.89   | -0.01  |
| USA            | 261                     | 96.12  | 538                | 96.11  | 0.01   |
| Totals         | 287                     | 100.00 | 586                | 100.00 |        |

Index Characteristics

| Attributes                        | FTSE4Good North America | FTSE North America |
|-----------------------------------|-------------------------|--------------------|
| Number of constituents            | 287                     | 586                |
| Net MCap (USDm)                   | 28,776,517              | 50,273,516         |
| Dividend Yield %                  | 1.47                    | 1.42               |
| Constituent Sizes (Net MCap USDm) |                         |                    |
| Average                           | 100,267                 | 85,791             |
| Largest                           | 3,126,642               | 3,126,642          |
| Smallest                          | 1,865                   | 1,055              |
| Median                            | 35,269                  | 32,902             |
| Weight of Largest Constituent (%) | 10.87                   | 6.22               |
| Top 10 Holdings (% Index MCap)    | 46.36                   | 31.10              |

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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