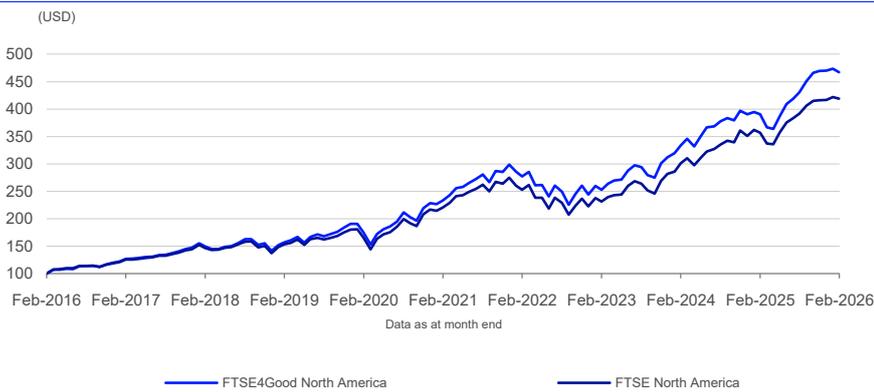


# FTSE4Good North America Index

Data as at: 27 February 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	-0.6	8.5	-0.6	19.5	84.8	100.2	22.7	14.9	18.6	13.4	15.2
FTSE North America	0.7	7.0	0.6	17.5	81.0	90.2	21.9	13.7	18.0	12.8	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

## 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	1.1	1.8	1.0	1.1	-16.9	-19.5	-24.9	-34.2
FTSE North America	1.0	1.8	0.9	1.0	-16.0	-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 (Wgt %)	FTSE North America (Wgt %)	Diff %
Nvidia	USA	Technology Hardware and Equipment	11.15	6.70	4.45
Apple Inc.	USA	Technology Hardware and Equipment	10.35	6.22	4.13
Microsoft Corp	USA	Software and Computer Services	7.83	4.71	3.12
Alphabet Class A	USA	Software and Computer Services	4.87	2.93	1.94
Broadcom	USA	Technology Hardware and Equipment	3.97	2.38	1.58
Alphabet Class C	USA	Software and Computer Services	3.96	2.38	1.58
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	2.27	1.36	0.90
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	1.61	0.97	0.64
Visa	USA	Industrial Support Services	1.45	0.87	0.58
Micron Technology	USA	Technology Hardware and Equipment	1.24	0.74	0.49
<b>Totals</b>			<b>48.70</b>	<b>29.26</b>	

### ICB Supersector Breakdown

ICB Code		FTSE4Good North America		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	45	52.39	86	37.62	14.77
15	Telecommunications	7	2.57	11	1.93	0.64
20	Health Care	23	9.81	51	8.86	0.95
30	Financials	57	10.52	86	11.44	-0.93
35	Real Estate	13	1.26	31	1.89	-0.63
40	Consumer Discretionary	34	4.91	82	13.48	-8.57
45	Consumer Staples	17	2.32	34	3.88	-1.57
50	Industrials	50	9.47	103	11.61	-2.14
55	Basic Materials	17	2.59	28	2.29	0.30
60	Energy	21	3.18	35	4.23	-1.05
65	Utilities	12	0.99	37	2.75	-1.76
<b>Totals</b>		<b>296</b>	<b>100.00</b>	<b>584</b>	<b>100.00</b>	

### Country/Market Breakdown

Country/Market	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	38	4.77	78	4.88	-0.11
USA	258	95.23	506	95.12	0.11
<b>Totals</b>	<b>296</b>	<b>100.00</b>	<b>584</b>	<b>100.00</b>	

### Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	296	584
Net MCap (USDm)	37,128,122	61,773,686
Dividend Yield %	1.24	1.22
Constituent Sizes (Net MCap USDm)		
Average	125,433	105,777
Largest	4,138,756	4,138,756
Smallest	308	308
Median	39,908	38,050
Weight of Largest Constituent (%)	11.15	6.70
Top 10 Holdings (% Index MCap)	48.69	34.06

### 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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