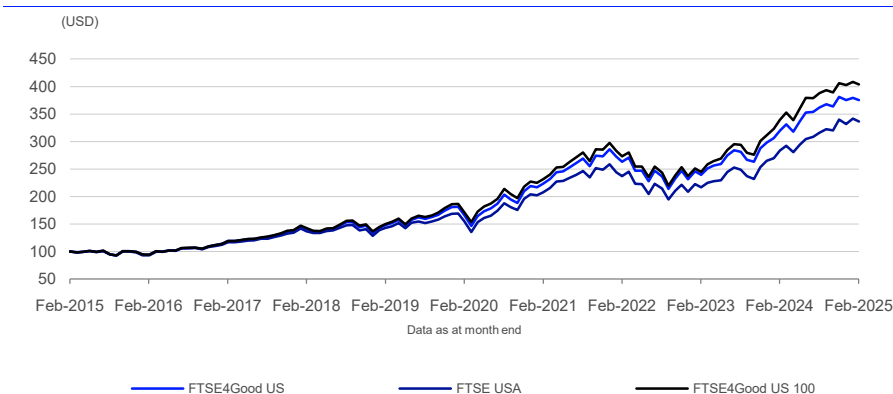


# FTSE4Good USA Index

Data as at: 28 February 2025

FTSE4Good US Index is created by applying the standard FTSE4Good Index Series selection criteria to the FTSE USA 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 US	-1.5	3.7	0.0	17.4	42.6	126.1	12.5	17.7	14.1	17.1	17.9
FTSE USA	-1.0	6.5	1.5	18.7	42.1	116.8	12.4	16.7	12.8	17.0	18.0
FTSE4Good US 100	-0.6	4.1	0.3	19.0	47.9	135.6	13.9	18.7	14.4	17.2	17.8

\* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
FTSE4Good US	2.1	12.7	23.5	-3.2	35.3	21.1	30.6	-19.1	29.0	25.9
FTSE USA	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1
FTSE4Good US 100	2.4	12.3	24.5	-2.0	36.2	22.5	30.8	-20.2	31.3	29.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good US	1.2	0.7	1.0	0.9	-9.8	-23.0	-28.0	-33.7
FTSE USA	1.4	0.7	0.9	0.8	-8.4	-22.6	-28.7	-34.1
FTSE4Good US 100	1.3	0.8	1.1	1.0	-10.1	-23.6	-26.8	-32.6

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 indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

### Investability

Stocks are selected and weighted to ensure that the indexes are investable.

### Liquidity

Stocks are screened to ensure that the indexes are tradable.

### Availability

The indexes are 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	ICB Sector	Net MCap (USDm)	Wgt %
Apple Inc.	Technology Hardware and Equipment	3,456,660	11.66
Microsoft Corp	Software and Computer Services	2,948,275	9.94
Nvidia	Technology Hardware and Equipment	2,919,278	9.85
Alphabet Class A	Software and Computer Services	999,491	3.37
Broadcom	Technology Hardware and Equipment	905,560	3.05
Alphabet Class C	Software and Computer Services	834,553	2.81
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	735,990	2.48
Visa	Industrial Support Services	570,663	1.92
Mastercard CL A	Industrial Support Services	469,289	1.58
Unitedhealth Group	Health Care Providers	436,179	1.47
Totals		14,275,939	48.15

ICB Industry Breakdown

ICB Code		FTSE4Good US		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	45	51.39	84	35.61	15.78
15	Telecommunications	6	2.74	9	2.17	0.58
20	Health Care	22	10.97	62	10.36	0.61
30	Financials	48	10.02	73	11.48	-1.46
35	Real Estate	14	1.07	35	2.26	-1.19
40	Consumer Discretionary	30	5.48	78	14.81	-9.32
45	Consumer Staples	20	2.76	37	4.35	-1.59
50	Industrials	41	10.53	94	11.65	-1.12
55	Basic Materials	14	1.90	18	1.35	0.54
60	Energy	14	2.29	24	3.35	-1.06
65	Utilities	9	0.84	32	2.60	-1.76
Totals		263	100.00	546	100.00	

Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	263	546
Net MCap (USDm)	29,649,484	51,346,887
Dividend Yield %	1.30	1.28
Constituent Sizes (Net MCap USDm)		
Average	112,736	94,042
Largest	3,456,660	3,456,660
Smallest	2,063	1,072
Median	36,668	34,020
Weight of Largest Constituent (%)	11.66	6.73
Top 10 Holdings (% Index MCap)	48.15	33.25

INFORMATION

Index Universe

FTSE USA Index

Index Launch

11 November 2001

Base Date

29 June 2001

Base Value

5000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Semi-annually in June and December

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Data definitions available from  
[info@ftserussell.com](mailto:info@ftserussell.com)

To learn more, visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell);  
email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659