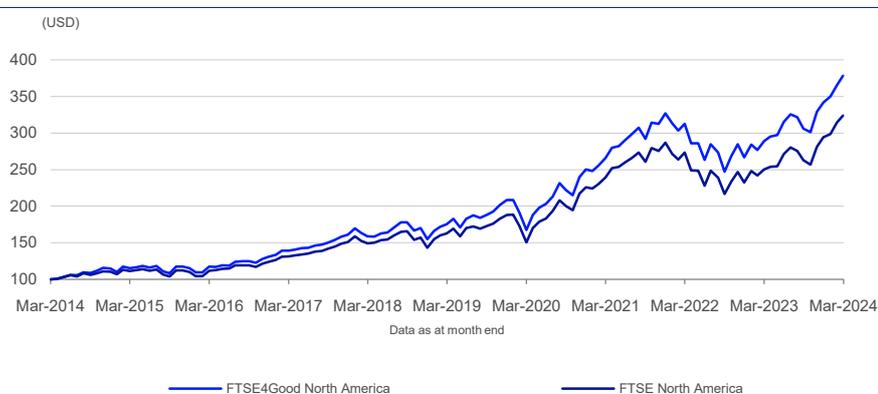


FTSE4Good North America Index

Data as at: 29 March 2024

The FTSE4Good Index Series is a tool for investors seeking to invest in companies that demonstrate good sustainability practices. It also supports investors that wish to encourage positive change in corporate behavior and align their portfolios with their values. To create the FTSE4Good North America Index, the standard FTSE4Good Index Series selection criteria have been applied 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	10.7	23.7	10.7	30.9	42.3	115.7	12.5	16.6	11.4	17.0	18.6
FTSE North America	10.1	23.2	10.1	29.6	35.4	98.9	10.6	14.7	11.3	17.3	18.6

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE4Good North America	16.9	0.4	13.7	23.1	-3.9	34.7	20.0	30.7	-18.4	28.0
FTSE North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good North America	2.8	0.7	0.9	0.9	-9.3	-24.9	-34.2	-34.2
FTSE North America	2.7	0.6	0.8	0.8	-10.1	-25.1	-34.4	-34.4

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

Drawdown - based on daily data

FEATURES

Transparency

Index governance is overseen by the independent FTSE Russell ESG Advisory Committee, made up of leading global responsible investment market practitioners and experts on global Environmental, Social and Governance (ESG) principles and criteria used to determine comparative corporate ESG performance.

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	ICB Sector	FTSE4Good North America (Wgt %)	FTSE North America (Wgt %)	Diff %
Microsoft Corp	USA	Software and Computer Services	11.62	6.64	4.97
Apple Inc.	USA	Technology Hardware and Equipment	9.28	5.30	3.97
Nvidia	USA	Technology Hardware and Equipment	7.96	4.55	3.41
Alphabet Class A	USA	Software and Computer Services	3.33	1.90	1.42
Alphabet Class C	USA	Software and Computer Services	2.84	1.62	1.21
Lilly (Eli) & Co	USA	Pharmaceuticals and Biotechnology	2.44	1.40	1.05
Visa	USA	Industrial Support Services	1.65	0.94	0.71
Mastercard CL A	USA	Industrial Support Services	1.48	0.85	0.64
Home Depot	USA	Retailers	1.42	0.81	0.61
Procter & Gamble	USA	Personal Care Drug and Grocery Stores	1.42	0.81	0.61
Totals			43.44	24.82	

ICB Supersector Breakdown

ICB Code		FTSE4Good North America		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	44	46.41	86	33.39	13.03
15	Telecommunications	9	2.22	16	2.04	0.19
20	Health Care	23	10.78	66	11.43	-0.66
30	Financials	59	11.09	92	11.77	-0.68
35	Real Estate	13	1.15	36	2.22	-1.07
40	Consumer Discretionary	35	5.87	93	13.67	-7.80
45	Consumer Staples	24	4.49	40	4.54	-0.04
50	Industrials	41	11.01	98	11.89	-0.88
55	Basic Materials	17	2.35	27	1.95	0.40
60	Energy	18	3.54	35	4.57	-1.03
65	Utilities	11	1.08	37	2.54	-1.45
Totals		294	100.00	626	100.00	

Country Breakdown

Country	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	28	4.32	48	3.71	0.61
USA	266	95.68	578	96.29	-0.61
Totals	294	100.00	626	100.00	

Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	294	626
Net MCap (USDm)	26,923,869	47,088,769
Dividend Yield %	1.46	1.41
Constituent Sizes (Net MCap USDm)		
Average	91,578	75,222
Largest	3,127,258	3,127,258
Smallest	1,394	344
Median	32,783	29,145
Weight of Largest Constituent (%)	11.62	6.64
Top 10 Holdings (% Index MCap)	43.44	29.58

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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