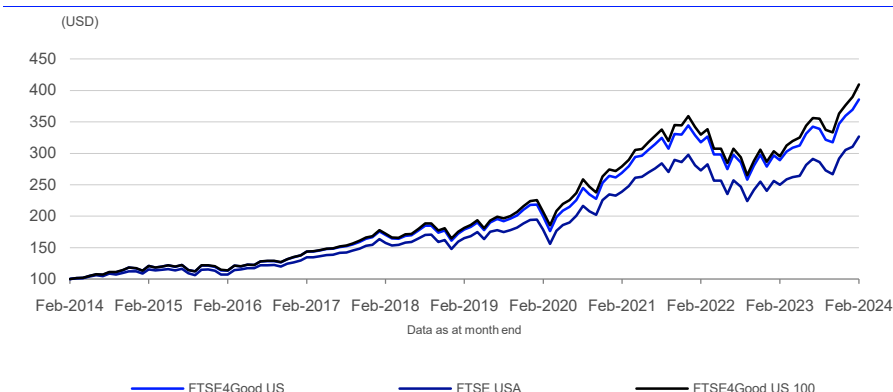


FTSE4Good USA Index

Data as at: 29 February 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 US Index, the standard FTSE4Good Index Series selection criteria have been applied 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	11.1	13.8	7.2	33.5	43.5	116.0	12.8	16.6	12.3	17.3	18.6
FTSE USA	12.0	14.2	7.0	30.8	36.9	98.2	11.0	14.7	12.2	17.6	18.6
FTSE4Good US 100	12.7	15.3	8.9	38.8	46.8	125.9	13.7	17.7	12.4	17.4	18.5

* 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 US	17.9	2.1	12.7	23.5	-3.2	35.3	21.1	30.6	-19.1	29.0
FTSE USA	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1
FTSE4Good US 100	18.0	2.4	12.3	24.5	-2.0	36.2	22.5	30.8	-20.2	31.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good US	2.6	0.7	0.9	0.9	-9.1	-25.7	-33.7	-33.7
FTSE USA	2.4	0.6	0.8	0.8	-10.0	-25.3	-34.1	-34.1
FTSE4Good US 100	3.0	0.8	1.0	1.0	-8.3	-26.8	-32.6	-32.6

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 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 %
Microsoft Corp	Software and Computer Services	3,074,632	12.29
Apple Inc.	Technology Hardware and Equipment	2,662,149	10.64
Nvidia	Technology Hardware and Equipment	1,877,483	7.50
Alphabet Class A	Software and Computer Services	821,785	3.28
Alphabet Class C	Software and Computer Services	700,732	2.80
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	637,028	2.55
Visa	Industrial Support Services	450,291	1.80
Mastercard CL A	Industrial Support Services	393,696	1.57
Johnson & Johnson	Pharmaceuticals and Biotechnology	388,445	1.55
Home Depot	Retailers	380,191	1.52
Totals		11,386,432	45.51

ICB Industry Breakdown

ICB Code		FTSE4Good US		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	45	48.66	86	34.65	14.01
15	Telecommunications	7	2.23	14	2.09	0.14
20	Health Care	23	11.27	68	11.98	-0.71
30	Financials	49	9.12	75	10.30	-1.18
35	Real Estate	13	1.18	36	2.34	-1.16
40	Consumer Discretionary	38	6.30	93	14.39	-8.10
45	Consumer Staples	22	4.57	37	4.58	-0.01
50	Industrials	39	11.03	96	11.89	-0.86
55	Basic Materials	14	2.13	21	1.64	0.48
60	Energy	13	2.48	27	3.76	-1.28
65	Utilities	10	1.04	34	2.38	-1.34
Totals		273	100.00	587	100.00	

Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	273	587
Net MCap (USDm)	25,018,288	44,130,652
Dividend Yield %	1.38	1.37
Constituent Sizes (Net MCap USDm)		
Average	91,642	75,180
Largest	3,074,632	3,074,632
Smallest	949	344
Median	31,712	28,204
Weight of Largest Constituent (%)	12.29	6.97
Top 10 Holdings (% Index MCap)	45.51	30.73

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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