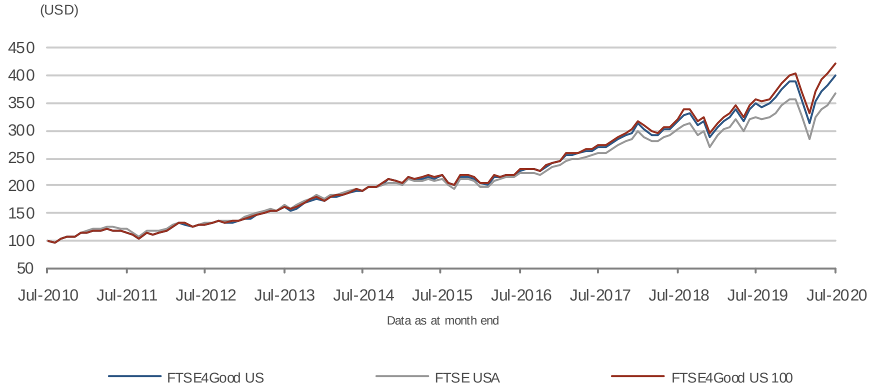
FTSE4Good USA Index

Data as at: 31 July 2020

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	13.6	3.2	3.4	15.3	49.3	84.6	14.3	13.0	34.2	18.9	15.1
FTSE USA	13.8	3.2	3.4	13.0	41.9	73.1	12.4	11.6	33.4	19.0	15.2
FTSE4Good US 100	13.6	5.0	5.6	18.9	55.9	93.3	16.0	14.1	34.2	18.5	14.7

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good US	11.7	-0.9	19.3	31.7	17.9	2.1	12.7	23.5	-3.2	35.3
FTSE USA	15.1	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5	31.6
FTSE4Good US 100	11.4	-0.4	19.6	31.7	18.0	2.4	12.3	24.5	-2.0	36.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good US	0.4	0.7	0.9	1.1	-33.7	-33.7	-33.7	-33.7
FTSE USA	0.4	0.6	0.8	1.0	-34.1	-34.1	-34.1	-34.1
FTSE4Good US 100	0.5	0.8	1.0	1.2	-32.6	-32.6	-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 %
Apple Inc.	Technology Hardware & Equipment	1,735,860	10.64
Microsoft Corp	Software & Computer Services	1,532,963	9.39
Alphabet Class A	Software & Computer Services	446,009	2.73
Alphabet Class C	Software & Computer Services	438,779	2.69
Johnson & Johnson	Pharmaceuticals & Biotechnology	383,795	2.35
Visa	Financial Services	321,005	1.97
Procter & Gamble	Household Goods & Home Construction	319,063	1.96
Unitedhealth Group	Health Care Equipment & Services	285,410	1.75
Home Depot	General Retailers	284,775	1.75
Mastercard CL A	Financial Services	271,788	1.67
Totals		**6,019,446**	**36.89**

ICB Industry Breakdown

		FTSE4Good US		FTSE USA		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0001	Oil & Gas	7	0.83	30	2.48	-1.65
1000	Basic Materials	13	2.54	22	1.83	0.71
2000	Industrials	32	8.68	98	10.79	-2.12
3000	Consumer Goods	33	7.29	72	8.30	-1.01
4000	Health Care	23	13.48	57	13.18	0.30
5000	Consumer Services	45	8.40	84	14.89	-6.49
6000	Telecommunications	4	3.17	4	1.83	1.34
7000	Utilities	9	1.13	31	3.05	-1.92
8000	Financials	65	15.50	130	15.23	0.27
9000	Technology	39	38.99	81	28.42	10.56
Totals		**270**	**100.00**	**609**	**100.00**	

Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	270	609
Net MCap (USDm)	16,317,316	28,315,329
Dividend Yield %	1.85	1.78
Constituent Sizes (Net MCap USDm)		
Average	60,435	46,495
Largest	1,735,860	1,735,860
Smallest	1,381	931
Median	23,310	18,258
Weight of Largest Constituent (%)	10.64	6.13
Top 10 Holdings (% Index MCap)	36.89	26.20

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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