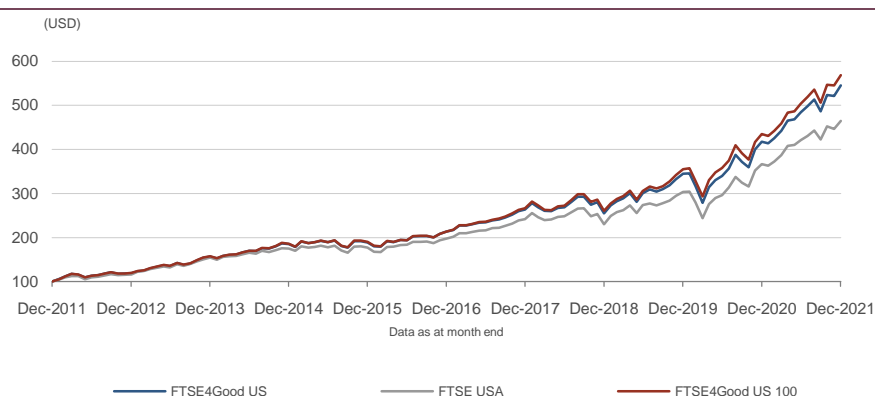


FTSE4Good USA Index

Data as at: 31 December 2021

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	12.1	12.7	30.6	30.6	114.0	155.9	28.9	20.7	13.6	19.1	15.7
FTSE USA	10.1	10.4	26.8	26.8	101.7	135.1	26.4	18.6	13.1	19.3	15.7
FTSE4Good US 100	12.4	12.8	30.8	30.8	118.1	166.1	29.7	21.6	13.7	18.7	15.4

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
FTSE4Good US	19.3	31.7	17.9	2.1	12.7	23.5	-3.2	35.3	21.1	30.6
FTSE USA	16.3	32.8	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8
FTSE4Good US 100	19.6	31.7	18.0	2.4	12.3	24.5	-2.0	36.2	22.5	30.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good US	2.2	1.5	1.3	1.4	-5.7	-33.7	-33.7	-33.7
FTSE USA	2.0	1.4	1.2	1.3	-5.4	-34.1	-34.1	-34.1
FTSE4Good US 100	2.2	1.6	1.4	1.4	-6.1	-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 and Equipment	2,737,818	11.63
Microsoft Corp	Software and Computer Services	2,531,775	10.75
Alphabet Class A	Software and Computer Services	870,402	3.70
Alphabet Class C	Software and Computer Services	811,066	3.44
Nvidia	Technology Hardware and Equipment	702,832	2.98
Johnson & Johnson	Pharmaceuticals and Biotechnology	450,220	1.91
Home Depot	Retailers	440,817	1.87
Procter & Gamble	Personal Care Drug and Grocery Stores	393,226	1.67
Visa	Industrial Support Services	366,411	1.56
Bank of America	Banks	320,052	1.36
Totals		9,624,617	40.87

ICB Industry Breakdown

ICB Code		FTSE4Good US		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	34	43.18	97	31.19	11.98
15	Telecommunications	8	3.13	18	2.88	0.25
20	Health Care	23	10.00	73	12.60	-2.60
30	Financials	50	10.63	80	10.30	0.33
35	Real Estate	11	1.47	37	2.95	-1.48
40	Consumer Discretionary	43	9.48	101	16.02	-6.54
45	Consumer Staples	20	5.01	36	4.96	0.06
50	Industrials	34	12.40	96	12.03	0.37
55	Basic Materials	13	2.31	21	1.74	0.57
60	Energy	7	1.10	23	2.66	-1.56
65	Utilities	11	1.29	33	2.68	-1.38
Totals		254	100.00	615	100.00	

Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	254	615
Net MCap (USDm)	23,550,347	42,365,295
Dividend Yield %	1.30	1.25
Constituent Sizes (Net MCap USDm)		
Average	92,718	68,887
Largest	2,737,818	2,737,818
Smallest	985	985
Median	36,192	27,402
Weight of Largest Constituent (%)	11.63	6.46
Top 10 Holdings (% Index MCap)	40.87	27.58

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

© 2021 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI"), (7) The Yield Book Inc ("YB") and (8) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and BR. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of FTSE Russell products, including but not limited to indexes, data and analytics, or the fitness or suitability of the FTSE Russell products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained herein or accessible through FTSE Russell products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back-tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB, BR and/or their respective licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
 email info@ftserussell.com; or
 call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521