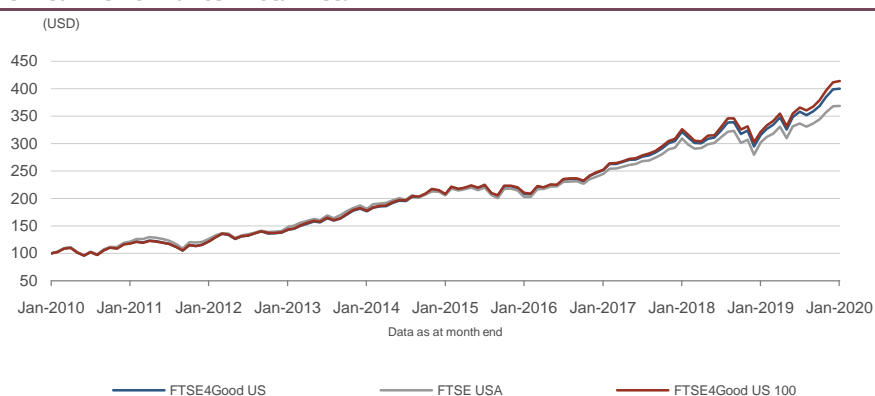


# FTSE4Good USA Index

Data as at: 31 January 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	8.4	11.7	0.2	26.7	58.9	93.1	16.7	14.1	12.4	12.2	12.2
FTSE USA	7.1	9.5	0.2	22.0	50.6	78.9	14.6	12.3	11.6	11.8	11.9
FTSE4Good US 100	9.1	13.2	0.5	28.7	63.9	98.9	17.9	14.7	12.5	12.3	12.2

\* 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	2.1	1.4	1.2	1.2	-7.1	-19.0	-19.0	-19.0
FTSE USA	1.8	1.3	1.0	1.1	-6.7	-19.5	-19.5	-19.5
FTSE4Good US 100	2.2	1.5	1.2	1.2	-7.4	-18.9	-18.9	-18.9

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](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 & Equipment	1,374,543	8.62
Microsoft Corp	Software & Computer Services	1,286,288	8.06
Alphabet Class C	Software & Computer Services	429,593	2.69
Alphabet Class A	Software & Computer Services	428,564	2.69
Johnson & Johnson	Pharmaceuticals & Biotechnology	395,072	2.48
Visa	Financial Services	340,564	2.13
Procter & Gamble	Household Goods & Home Construction	307,728	1.93
Mastercard CL A	Financial Services	279,827	1.75
Intel Corp	Technology Hardware & Equipment	278,033	1.74
AT&T	Fixed Line Telecommunications	274,378	1.72
<b>Totals</b>		<b>5,394,589</b>	<b>33.82</b>

### ICB Industry Breakdown

ICB Code		FTSE4Good US		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	7	1.28	31	3.78	-2.51
1000	Basic Materials	13	2.60	23	1.85	0.75
2000	Industrials	36	8.44	100	12.00	-3.56
3000	Consumer Goods	33	7.53	71	8.12	-0.60
4000	Health Care	23	13.74	57	12.38	1.36
5000	Consumer Services	46	8.61	90	13.48	-4.86
6000	Telecommunications	5	3.52	5	2.02	1.50
7000	Utilities	9	1.28	31	3.47	-2.19
8000	Financials	61	18.16	131	18.21	-0.05
9000	Technology	37	34.84	75	24.70	10.15
<b>Totals</b>		<b>270</b>	<b>100.00</b>	<b>614</b>	<b>100.00</b>	

### Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	270	614
Net MCap (USDm)	15,953,055	27,806,081
Dividend Yield %	1.87	1.83
Constituent Sizes (Net MCap USDm)		
Average	59,085	45,287
Largest	1,374,543	1,374,543
Smallest	1,965	1,254
Median	25,257	18,338
Weight of Largest Constituent (%)	8.62	4.94
Top 10 Holdings (% Index MCap)	33.82	22.61

### 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

© 2020 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](mailto:info@ftserussell.com)

To learn more, visit [www.ftserussell.com](http://www.ftserussell.com);  
 email [info@ftserussell.com](mailto: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