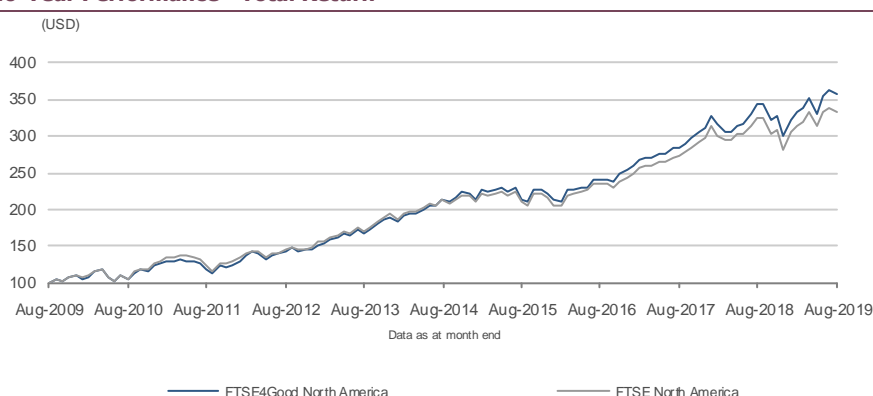


# FTSE4Good North America Index

Data as at: 30 August 2019

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	7.7	7.0	19.0	3.5	47.7	67.8	13.9	10.9	16.4	11.9	12.2
FTSE North America	6.6	5.9	18.4	2.8	42.2	56.6	12.4	9.4	16.0	11.7	12.0

\* 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)	2009	2010	2011	2012	2013	2014	2015	2016	2017	2018
FTSE4Good North America	35.1	12.4	-1.3	19.2	30.1	16.9	0.4	13.7	23.1	-3.9
FTSE North America	29.0	15.4	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good North America	0.2	1.1	0.9	1.1	-19.0	-19.0	-19.0	-19.0
FTSE North America	0.2	1.0	0.8	1.0	-19.4	-19.4	-19.4	-19.4

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](http://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 & Computer Services	6.89	3.92	2.97
Apple Inc.	USA	Technology Hardware & Equipment	6.35	3.61	2.74
Alphabet Class C	USA	Software & Computer Services	2.39	1.36	1.03
Alphabet Class A	USA	Software & Computer Services	2.35	1.34	1.01
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	2.25	1.28	0.97
Visa	USA	Financial Services	2.08	1.18	0.90
Procter & Gamble	USA	Household Goods & Home Construction	1.96	1.12	0.85
AT&T	USA	Fixed Line Telecommunications	1.70	0.97	0.73
Mastercard CL A	USA	Financial Services	1.67	0.95	0.72
Verizon Communications	USA	Fixed Line Telecommunications	1.59	0.90	0.69
<b>Totals</b>			<b>29.23</b>	<b>16.63</b>	

### ICB Supersector Breakdown

ICB Code		FTSE4Good North America		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	11	1.92	43	5.03	-3.11
1000	Basic Materials	17	3.05	30	2.36	0.69
2000	Industrials	39	9.42	104	12.35	-2.93
3000	Consumer Goods	34	7.63	75	7.92	-0.29
4000	Health Care	24	13.08	59	11.88	1.20
5000	Consumer Services	50	9.16	98	13.80	-4.64
6000	Telecommunications	8	3.82	8	2.17	1.65
7000	Utilities	7	0.91	34	3.35	-2.44
8000	Financials	74	20.81	150	19.62	1.20
9000	Technology	38	30.20	73	21.52	8.68
<b>Totals</b>		<b>302</b>	<b>100.00</b>	<b>674</b>	<b>100.00</b>	

### Country Breakdown

Country	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	30	5.68	57	4.83	0.85
USA	272	94.32	617	95.17	-0.85
<b>Totals</b>	<b>302</b>	<b>100.00</b>	<b>674</b>	<b>100.00</b>	

### Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	302	674
Net MCap (USDm)	15,122,922	26,578,413
Dividend Yield %	2.14	2.01
Constituent Sizes (Net MCap USDm)		
Average	50,076	39,434
Largest	1,041,695	1,041,695
Smallest	2,246	1,324
Median	22,868	16,625
Weight of Largest Constituent (%)	6.89	3.92
Top 10 Holdings (% Index MCap)	29.23	19.57

### 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

© 2019 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") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "The Yield Book®" 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. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. Every effort is made to ensure that all information given in this document is accurate, but no responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for any errors or for any loss from use of this publication or any of the information or data contained herein.

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 results to be obtained from the use of the FTSE4Good Index Series or the fitness or suitability of the FTSE4Good Index Series for any particular purpose to which they might be put.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset. A decision to invest in any such asset should not be made in reliance on any information herein. Indexes cannot be invested in directly. Inclusion of an asset in an index is not a recommendation to buy, sell or hold that asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

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, and/or their respective licensors.

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.

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