

# FTSE4Good USA Index

Data as at: 29 July 2022

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     | -0.1     | -9.4  | -13.6 | -5.3 | 52.3 | 97.3         | 15.1 | 14.6           | 20.7 | 21.9 | 17.5 |
| FTSE USA         | 0.1      | -8.6  | -13.7 | -6.8 | 44.6 | 81.6         | 13.1 | 12.7           | 20.5 | 22.3 | 17.7 |
| FTSE4Good US 100 | 0.1      | -10.1 | -14.3 | -6.2 | 54.4 | 102.6        | 15.6 | 15.2           | 21.0 | 21.6 | 17.3 |

\* 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     | -0.3              | 0.6 | 0.8 | 1.1  | -23.5        | -33.7 | -33.7 | -33.7 |
| FTSE USA         | -0.3              | 0.5 | 0.7 | 1.0  | -24.0        | -34.1 | -34.1 | -34.1 |
| FTSE4Good US 100 | -0.3              | 0.7 | 0.9 | 1.1  | -24.0        | -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](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 and Equipment     | 2,482,527        | 12.19        |
| Microsoft Corp    | Software and Computer Services        | 2,098,571        | 10.30        |
| Alphabet Class A  | Software and Computer Services        | 699,009          | 3.43         |
| Alphabet Class C  | Software and Computer Services        | 640,140          | 3.14         |
| Johnson & Johnson | Pharmaceuticals and Biotechnology     | 458,848          | 2.25         |
| Nvidia            | Technology Hardware and Equipment     | 436,979          | 2.15         |
| Visa              | Industrial Support Services           | 348,854          | 1.71         |
| Procter & Gamble  | Personal Care Drug and Grocery Stores | 331,669          | 1.63         |
| Home Depot        | Retailers                             | 310,643          | 1.52         |
| Mastercard CL A   | Industrial Support Services           | 304,254          | 1.49         |
| <b>Totals</b>     |                                       | <b>8,111,496</b> | <b>39.82</b> |

### ICB Industry Breakdown

| ICB Code      |                        | FTSE4Good US |               | FTSE USA    |               | Diff % |
|---------------|------------------------|--------------|---------------|-------------|---------------|--------|
|               |                        | No. of Cons  | Wgt %         | No. of Cons | Wgt %         |        |
| 10            | Technology             | 38           | 41.48         | 98          | 28.46         | 13.02  |
| 15            | Telecommunications     | 9            | 2.90          | 17          | 2.61          | 0.29   |
| 20            | Health Care            | 24           | 11.74         | 75          | 13.63         | -1.89  |
| 30            | Financials             | 49           | 10.58         | 81          | 10.42         | 0.16   |
| 35            | Real Estate            | 11           | 1.48          | 37          | 3.06          | -1.58  |
| 40            | Consumer Discretionary | 43           | 7.92          | 102         | 14.74         | -6.82  |
| 45            | Consumer Staples       | 21           | 5.70          | 37          | 5.71          | -0.01  |
| 50            | Industrials            | 35           | 12.04         | 96          | 12.00         | 0.04   |
| 55            | Basic Materials        | 13           | 2.35          | 20          | 1.73          | 0.62   |
| 60            | Energy                 | 10           | 2.28          | 23          | 4.41          | -2.13  |
| 65            | Utilities              | 11           | 1.52          | 34          | 3.22          | -1.71  |
| <b>Totals</b> |                        | <b>264</b>   | <b>100.00</b> | <b>620</b>  | <b>100.00</b> |        |

### Index Characteristics

| Attributes                        | FTSE4Good US | FTSE USA   |
|-----------------------------------|--------------|------------|
| Number of constituents            | 264          | 620        |
| Net MCap (USDm)                   | 20,370,806   | 36,256,535 |
| Dividend Yield %                  | 1.59         | 1.55       |
| Constituent Sizes (Net MCap USDm) |              |            |
| Average                           | 77,162       | 58,478     |
| Largest                           | 2,482,527    | 2,482,527  |
| Smallest                          | 1,674        | 401        |
| Median                            | 30,250       | 23,395     |
| Weight of Largest Constituent (%) | 12.19        | 6.85       |
| Top 10 Holdings (% Index MCap)    | 39.82        | 26.71      |

### 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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