FTSE Russell

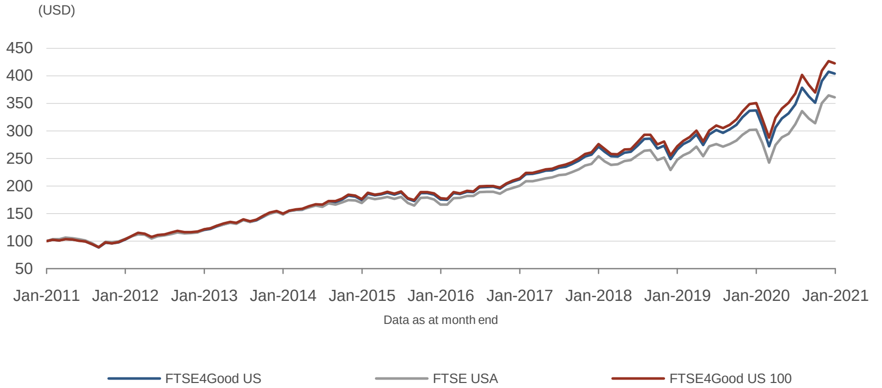
FTSE Russell Factsheet

FTSE4Good USA Index

Data as at: 29 January 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	15.1	16.1	-0.9	19.8	48.9	129.8	14.2	18.1	35.1	20.4	15.3
FTSE USA	15.0	15.8	-0.9	19.4	42.2	116.9	12.5	16.7	34.3	20.4	15.3
FTSE4Good US 100	14.3	14.8	-1.0	20.5	52.8	137.0	15.2	18.8	35.2	20.1	15.0

* 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)	2011	2012	2013	2014	2015	2016	2017	2018	2019	2020
FTSE4Good US	-0.9	19.3	31.7	17.9	2.1	12.7	23.5	-3.2	35.3	21.1
FTSE USA	1.7	16.3	32.8	13.3	1.0	11.8	22.1	-4.5	31.6	20.8
FTSE4Good US 100	-0.4	19.6	31.7	18.0	2.4	12.3	24.5	-2.0	36.2	22.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good US	0.5	0.7	1.2	1.1	-33.7	-33.7	-33.7	-33.7
FTSE USA	0.5	0.6	1.1	1.0	-34.1	-34.1	-34.1	-34.1
FTSE4Good US 100	0.5	0.8	1.3	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	2,126,499	11.73
Microsoft Corp	Software & Computer Services	1,734,482	9.57
Alphabet Class A	Software & Computer Services	547,746	3.02
Alphabet Class C	Software & Computer Services	532,988	2.94
Johnson & Johnson	Pharmaceuticals & Biotechnology	429,531	2.37
Visa	Financial Services	325,810	1.80
Procter & Gamble	Household Goods & Home Construction	311,982	1.72
Nvidia	Technology Hardware & Equipment	306,280	1.69
Disney (Walt) Company	Media	303,486	1.67
Home Depot	General Retailers	290,492	1.60
Totals		**6,909,297**	**38.10**

ICB Industry Breakdown

		FTSE4Good US		FTSE USA		
ICB Code		No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
0001	Oil & Gas	6	0.89	20	2.25	-1.36
1000	Basic Materials	11	2.38	20	1.75	0.64
2000	Industrials	29	9.49	94	11.07	-1.57
3000	Consumer Goods	27	6.68	61	8.76	-2.08
4000	Health Care	22	11.45	65	12.84	-1.39
5000	Consumer Services	38	8.92	81	14.72	-5.80
6000	Telecommunications	3	2.76	4	1.57	1.19
7000	Utilities	9	1.03	30	2.67	-1.63
8000	Financials	57	14.84	121	14.92	-0.08
9000	Technology	37	41.56	86	29.47	12.09
Totals		**239**	**100.00**	**582**	**100.00**	

Index Characteristics

Attributes	FTSE4Good US	FTSE USA
Number of constituents	239	582
Net MCap (USDm)	18,133,353	32,734,793
Dividend Yield %	1.59	1.58
Constituent Sizes (Net MCap USDm)		
Average	75,872	56,245
Largest	2,126,499	2,126,499
Smallest	1,584	1,047
Median	30,765	22,519
Weight of Largest Constituent (%)	11.73	6.50
Top 10 Holdings (% Index MCap)	38.10	26.46

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

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:

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