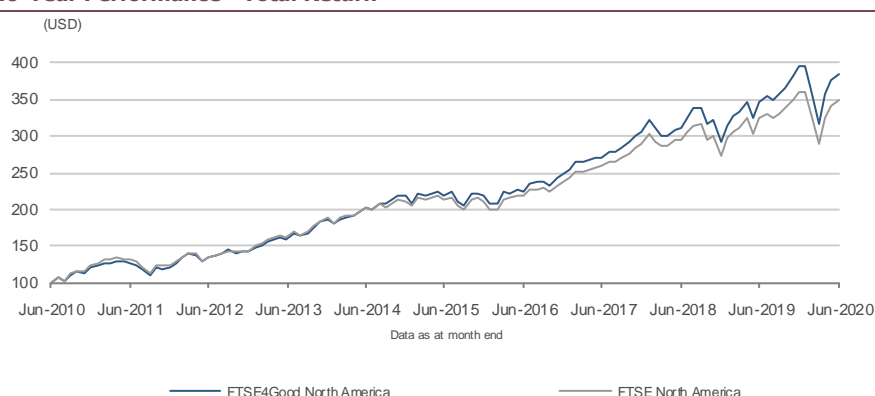


FTSE4Good North America Index

Data as at: 30 June 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 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	21.4	-2.4	-2.4	11.3	42.0	75.3	12.4	11.9	34.1	18.9	15.0
FTSE North America	21.5	-2.7	-2.7	7.7	35.3	63.9	10.6	10.4	33.1	19.1	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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
FTSE4Good North America	12.4	-1.3	19.2	30.1	16.9	0.4	13.7	23.1	-3.9	34.7
FTSE North America	15.4	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good North America	0.3	0.6	0.8	1.1	-34.2	-34.2	-34.2	-34.2
FTSE North America	0.2	0.5	0.7	1.0	-34.4	-34.4	-34.4	-34.4

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 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	9.34	5.44	3.90
Apple Inc.	USA	Technology Hardware & Equipment	9.15	5.33	3.82
Alphabet Class A	USA	Software & Computer Services	2.61	1.52	1.09
Alphabet Class C	USA	Software & Computer Services	2.57	1.50	1.07
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	2.27	1.32	0.95
Visa	USA	Financial Services	2.00	1.16	0.83
Procter & Gamble	USA	Household Goods & Home Construction	1.79	1.04	0.75
Unitedhealth Group	USA	Health Care Equipment & Services	1.71	0.99	0.71
Home Depot	USA	General Retailers	1.65	0.96	0.69
Mastercard CL A	USA	Financial Services	1.60	0.93	0.67
Totals			34.69	20.19	

ICB Supersector Breakdown

ICB Code		FTSE4Good North America		FTSE North America		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
0001	Oil & Gas	13	1.62	39	3.27	-1.65
1000	Basic Materials	16	2.58	28	2.18	0.40
2000	Industrials	34	8.67	101	10.83	-2.15
3000	Consumer Goods	33	6.87	75	7.82	-0.95
4000	Health Care	23	13.15	58	12.73	0.43
5000	Consumer Services	49	8.28	92	14.28	-6.00
6000	Telecommunications	7	3.33	8	1.97	1.37
7000	Utilities	9	1.04	34	2.95	-1.91
8000	Financials	76	17.44	145	16.47	0.97
9000	Technology	40	37.01	83	27.51	9.50
Totals		300	100.00	663	100.00	

Country Breakdown

Country	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	30	4.37	55	4.25	0.12
USA	270	95.63	608	95.75	-0.12
Totals	300	100.00	663	100.00	

Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	300	663
Net MCap (USDm)	16,286,246	27,960,615
Dividend Yield %	2.05	1.96
Constituent Sizes (Net MCap USDm)		
Average	54,287	42,173
Largest	1,521,747	1,521,747
Smallest	1,001	899
Median	21,312	16,726
Weight of Largest Constituent (%)	9.34	5.44
Top 10 Holdings (% Index MCap)	34.69	24.46

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

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