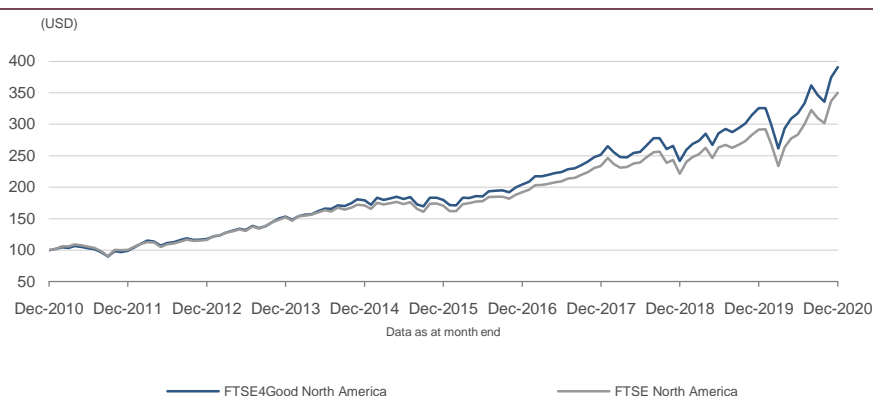


# FTSE4Good North America Index

Data as at: 31 December 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	12.7	23.0	20.0	20.0	55.4	117.5	15.8	16.8	35.0	20.4	15.6
FTSE North America	13.0	23.6	20.2	20.2	50.0	105.4	14.5	15.5	34.0	20.4	15.6

\* 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 North America	-1.3	19.2	30.1	16.9	0.4	13.7	23.1	-3.9	34.7	20.0
FTSE North America	0.5	15.8	30.7	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE4Good North America	0.6	0.7	1.1	1.1	-34.2	-34.2	-34.2	-34.2
FTSE North America	0.6	0.7	1.0	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](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 %
Apple Inc.	USA	Technology Hardware & Equipment	11.13	6.20	4.93
Microsoft Corp	USA	Software & Computer Services	8.66	4.82	3.84
Alphabet Class A	USA	Software & Computer Services	2.74	1.52	1.21
Alphabet Class C	USA	Software & Computer Services	2.65	1.47	1.17
Johnson & Johnson	USA	Pharmaceuticals & Biotechnology	2.16	1.20	0.96
Visa	USA	Financial Services	1.92	1.07	0.85
Procter & Gamble	USA	Household Goods & Home Construction	1.76	0.98	0.78
Disney (Walt) Company	USA	Media	1.70	0.95	0.75
Mastercard CL A	USA	Financial Services	1.64	0.91	0.73
Nvidia	USA	Technology Hardware & Equipment	1.60	0.89	0.71
<b>Totals</b>			<b>35.96</b>	<b>20.01</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	1.43	28	2.56	-1.14
1000	Basic Materials	14	2.62	26	2.11	0.51
2000	Industrials	31	9.83	97	11.38	-1.56
3000	Consumer Goods	28	6.77	65	8.52	-1.75
4000	Health Care	22	10.66	66	12.02	-1.36
5000	Consumer Services	42	8.76	89	14.58	-5.82
6000	Telecommunications	6	2.91	8	1.68	1.24
7000	Utilities	9	0.98	33	2.64	-1.65
8000	Financials	68	17.22	135	16.21	1.01
9000	Technology	38	38.82	90	28.29	10.52
<b>Totals</b>		<b>269</b>	<b>100.00</b>	<b>637</b>	<b>100.00</b>	

### Country Breakdown

Country	FTSE4Good North America		FTSE North America		Diff %
	No. of Cons	Wgt %	No. of Cons	Wgt %	
Canada	29	4.60	53	4.06	0.54
USA	240	95.40	584	95.94	-0.54
<b>Totals</b>	<b>269</b>	<b>100.00</b>	<b>637</b>	<b>100.00</b>	

### Index Characteristics

Attributes	FTSE4Good North America	FTSE North America
Number of constituents	269	637
Net MCap (USDm)	19,204,624	34,488,793
Dividend Yield %	1.67	1.58
Constituent Sizes (Net MCap USDm)		
Average	71,393	54,143
Largest	2,138,262	2,138,262
Smallest	1,579	0
Median	29,149	22,378
Weight of Largest Constituent (%)	11.13	6.20
Top 10 Holdings (% Index MCap)	35.96	24.85

### 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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