

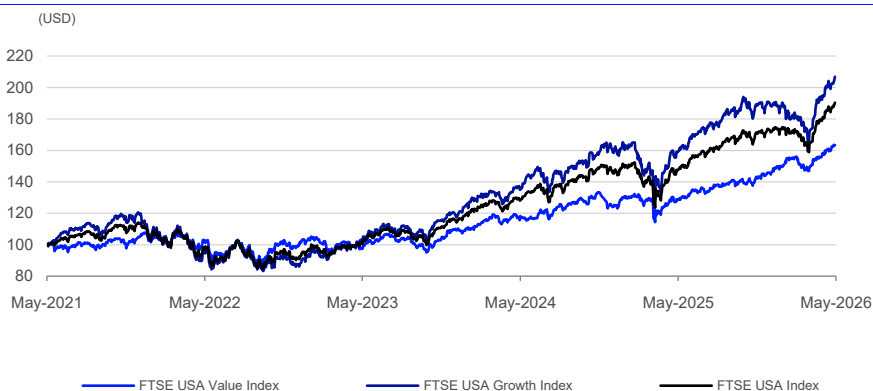
FTSE USA Value and Growth Indices

Data as at: 29 May 2026

The FTSE Global Style Indices are designed to reflect the performance of large, mid and small cap securities in the FTSE Global Equity Index Series (GEIS) exhibiting value and growth characteristics. The growth and value indices use three highly representative characteristics: Value as determined by Book-to-Price ratio (B/P), and Growth as determined by a combination of two-year forecast I/B/E/S earnings growth rate and five-year historical sales-per-share.

The FTSE USA Value Index measures the performance of the investable securities in large and mid cap value segment of the USA, which includes companies that are considered more value oriented relative to the overall market. The FTSE USA Growth Index measures the performance of the investable securities in the developed and emerging large and mid cap growth segment of the market, which includes companies with higher growth earning potential. The Indices are constructed to provide a comprehensive and unbiased barometer for this market segment and is reviewed annually to accurately reflect the changes in the market over time.

5-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
FTSE USA Value Index	4.6	14.0	12.8	26.9	67.9	63.3	18.9	10.3	9.7	11.7	14.5
FTSE USA Growth Index	14.4	9.2	9.9	30.1	101.8	107.0	26.4	15.7	14.9	16.0	18.6
FTSE USA Index	10.7	11.0	11.0	29.1	89.4	90.4	23.7	13.7	11.7	13.0	15.9

* 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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE USA Value Index	2.7	1.6	0.7	0.7	-6.0	-14.3	-18.8	-39.6
FTSE USA Growth Index	2.0	1.6	0.8	1.1	-14.9	-22.0	-30.9	-31.2
FTSE USA Index	2.4	1.8	0.9	1.0	-9.1	-18.9	-25.3	-34.1

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Coverage

The index is a subset of the FTSE Global Equity Index Series (GEIS), which covers 99% of the world's investable market capitalisation.

Objective

The index is designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

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 - Value

Constituent	Country/Market	ICB Sector	FTSE USA Value (Wgt %)	FTSE USA (Wgt %)	Diff %
Micron Technology	United States	Technology Hardware and Equipment	4.63	1.66	2.97
JPMorgan Chase & Co	United States	Banks	3.47	1.25	2.23
Berkshire Hathaway B	United States	Investment Banking and Brokerage Services	2.75	0.99	1.76
Exxon Mobil Corporation	United States	Oil, Gas and Coal	2.62	0.94	1.68
Johnson & Johnson	United States	Pharmaceuticals and Biotechnology	2.32	0.83	1.48
Intel Corp	United States	Technology Hardware and Equipment	2.17	0.78	1.39
Cisco Systems	United States	Telecommunications Equipment	2.05	0.74	1.31
Walmart	United States	Retailers	1.66	0.77	0.88
Unitedhealth Group	United States	Health Care Providers	1.48	0.53	0.95
Chevron	United States	Oil, Gas and Coal	1.46	0.52	0.94
Totals			24.61	9.01	

Top 10 Constituents - Growth

Constituent	Country/Market	ICB Sector	FTSE USA Growth (Wgt %)	FTSE USA (Wgt %)	Diff %
Nvidia	United States	Technology Hardware and Equipment	11.83	7.58	4.25
Apple Inc.	United States	Technology Hardware and Equipment	10.00	6.90	3.10
Microsoft Corp	United States	Software and Computer Services	7.99	5.12	2.87
Amazon.Com	United States	Retailers	6.22	3.98	2.23
Alphabet Class A	United States	Software and Computer Services	5.29	3.39	1.90
Broadcom	United States	Technology Hardware and Equipment	4.94	3.17	1.77
Alphabet Class C	United States	Software and Computer Services	4.27	2.73	1.53
Meta Platforms Inc	United States	Software and Computer Services	3.31	2.12	1.19
Tesla	United States	Automobiles and Parts	2.94	1.89	1.06
Lilly (Eli) & Co	United States	Pharmaceuticals and Biotechnology	2.12	1.36	0.76
Totals			58.91	38.24	

ICB Industry Breakdown - Value

ICB Code	ICB Industry	FTSE USA Value		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	39	16.57	84	45.58	-29.02
15	Telecommunications	7	4.43	10	2.09	2.34
20	Health Care	39	12.38	49	7.89	4.48
30	Financials	59	20.06	69	9.20	10.86
35	Real Estate	26	3.86	27	1.73	2.13
40	Consumer Discretionary	47	7.38	75	13.00	-5.62
45	Consumer Staples	23	5.67	25	3.24	2.44
50	Industrials	77	13.26	93	10.54	2.71
55	Basic Materials	13	2.66	14	1.25	1.41
60	Energy	19	8.20	22	3.23	4.97
65	Utilities	29	5.53	31	2.25	3.28
Totals		378	100.00	499	100.00	

INFORMATION

Index Universe

FTSE Global All Cap Index

Index Launch

15 March 2019

Base Date

21 September 2018

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD ,GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in September

ICB Industry Breakdown - Growth

ICB Code	ICB Industry	FTSE USA Growth		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	72	61.85	84	45.58	16.26
15	Telecommunications	6	0.77	10	2.09	-1.31
20	Health Care	24	5.38	49	7.89	-2.51
30	Financials	34	3.12	69	9.20	-6.09
35	Real Estate	8	0.53	27	1.73	-1.20
40	Consumer Discretionary	53	16.14	75	13.00	3.15
45	Consumer Staples	10	1.87	25	3.24	-1.37
50	Industrials	51	9.02	93	10.54	-1.52
55	Basic Materials	6	0.46	14	1.25	-0.79
60	Energy	7	0.45	22	3.23	-2.78
65	Utilities	5	0.41	31	2.25	-1.84
Totals		276	100.00	499	100.00	

Index Characteristics

Attributes	FTSE USA Value	FTSE USA Growth	FTSE USA
Number of constituents	378	276	499
Net MCap (USDm)	23,363,244	41,687,413	65,050,657
Dividend Yield %	1.97	0.55	1.06
Constituent Sizes (Net MCap USDm)			
Average	61,808	151,041	130,362
Largest	1,082,764	4,931,751	4,931,751
Smallest	356	943	828
Median	28,916	34,807	43,285
Weight of Largest Constituent (%)	4.63	11.83	7.58
Top 10 Holdings (% Index MCap)	24.60	58.90	38.55

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