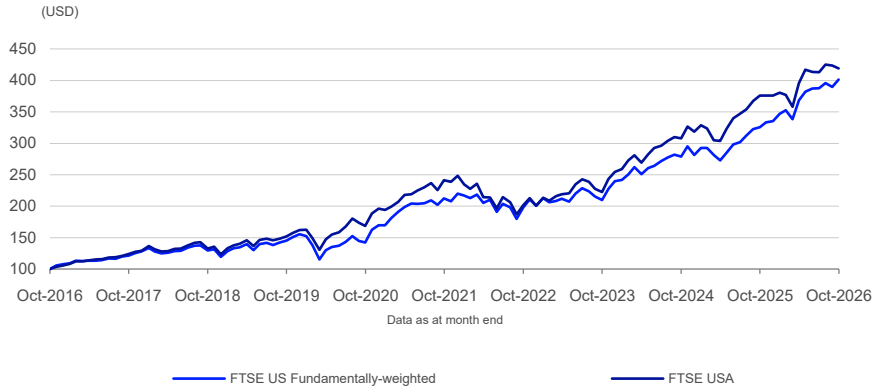
FTSE US Fundamentally-weighted Index

Data as at: 30 October 2026

The FTSE US Fundamentally-weighted Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The four accounting measures are Net Income before extraordinary credits and charges, Cashflow Adjusted for Financial Leverage, Dividends + Buybacks and Book Value. The universe is screened for nationality, free float, liquidity and multiple line rules according to the FTSE Global Equity Index Series Ground Rules.

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
FTSE US Fundamentally-weighted	3.5	8.9	19.6	23.1	91.1	88.8	24.1	13.6	10.0	11.4	14.6
FTSE USA	1.5	5.9	11.6	11.6	88.4	73.6	23.5	11.7	12.6	13.2	15.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE US Fundamentally-weighted	16.8	18.4	-6.8	30.6	9.2	29.6	-9.0	19.6	17.5	19.1
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US Fundamentally-weighted	2.2	2.1	0.9	0.9	-6.5	-16.5	-20.2	-37.7
FTSE USA	0.9	1.8	0.8	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

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

Stocks in the underlying universe are free-float weighted to ensure that only the investable opportunity set is included.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, and available real-time and 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	FTSE US Fundamentally-weighted (Wgt %)	FTSE USA (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	4.81	5.94	-1.13
Apple Inc.	Technology Hardware and Equipment	4.39	7.63	-3.24
ExxonMobil Holdings Corporation	Oil Gas and Coal	2.77	1.18	1.59
Meta Platforms Inc	Software and Computer Services	2.44	2.07	0.37
Alphabet Class A	Software and Computer Services	2.09	2.50	-0.41
JPMorgan Chase & Co	Banks	2.02	1.38	0.64
Nvidia	Technology Hardware and Equipment	1.90	7.31	-5.41
Amazon.Com	Retailers	1.87	3.57	-1.70
Alphabet Class C	Software and Computer Services	1.70	2.03	-0.33
Chevron	Oil Gas and Coal	1.70	0.67	1.03
Totals		**25.69**	**34.28**	

ICB Industry Breakdown

		FTSE US Fundamentally-weighted		FTSE USA		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	70	25.45	77	42.64	-17.19
15	Telecommunications	10	3.69	12	2.09	1.59
20	Health Care	44	11.21	48	9.60	1.61
30	Financials	68	15.74	68	9.68	6.06
35	Real Estate	23	2.86	23	1.69	1.17
40	Consumer Discretionary	62	9.67	69	12.17	-2.50
45	Consumer Staples	26	5.08	26	3.67	1.41
50	Industrials	87	12.19	93	10.93	1.26
55	Basic Materials	14	1.79	14	1.28	0.51
60	Energy	22	8.77	22	3.99	4.78
65	Utilities	31	3.57	31	2.26	1.32
Totals		**457**	**100.00**	**483**	**100.00**	

Index Characteristics

Attributes	FTSE US Fundamentally-weighted	FTSE USA
Number of constituents	457	483
Dividend Yield %	1.74	1.09
Constituent (Wgt %)		
Average	0.22	0.21
Largest	4.81	7.63
Median	0.10	0.07
Top 10 Holdings (Wgt %)	25.69	36.89

INFORMATION

Index Universe

FTSE US Index

Index Launch

10 May 2019

Base Date

21 September 2001

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available real-time and end-of-day

End-of-Day Distribution

Via FTP and email

Currency

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

Review Dates

Annually in September with implementation in March, June, September & December

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