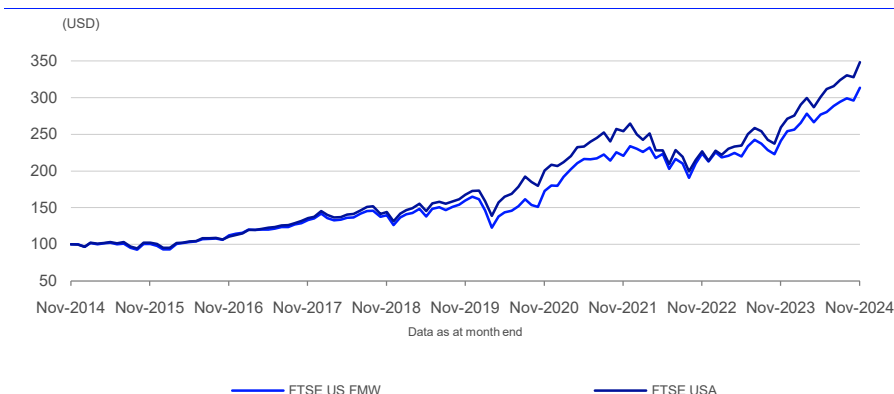


# FTSE US Fundamentally-weighted Index

Data as at: 29 November 2024

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 FMW	6.5	13.2	23.2	29.8	42.1	96.0	12.4	14.4	10.6	16.0	19.0
FTSE USA	7.6	15.7	28.3	34.3	36.9	107.7	11.0	15.7	12.1	18.0	18.4

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE US FMW	13.2	-2.1	16.8	18.4	-6.8	30.6	9.2	29.6	-9.0	19.6
FTSE USA	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE US FMW	2.8	0.8	0.8	0.8	-6.9	-20.2	-37.7	-37.7
FTSE USA	2.8	0.6	0.9	0.9	-8.4	-25.3	-34.1	-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 FMW (Wgt %)	FTSE USA (Wgt %)	Diff %
Apple Inc.	Technology Hardware and Equipment	4.03	6.60	-2.57
Microsoft Corp	Software and Computer Services	3.71	6.03	-2.32
JPMorgan Chase & Co	Banks	2.18	1.37	0.81
Exxon Mobil Corporation	Oil Gas and Coal	2.04	1.01	1.03
Alphabet Class A	Software and Computer Services	2.01	1.90	0.11
Meta Platforms Inc	Software and Computer Services	1.98	2.41	-0.43
Alphabet Class C	Software and Computer Services	1.83	1.61	0.22
Bank of America	Banks	1.57	0.62	0.95
Chevron	Oil Gas and Coal	1.56	0.53	1.03
AT&T	Telecommunications Service Providers	1.52	0.32	1.20
Totals		22.43	22.40	

ICB Industry Breakdown

		FTSE US FMW		FTSE USA		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	70	22.77	83	35.69	-12.92
15	Telecommunications	9	5.11	9	2.13	2.98
20	Health Care	61	10.59	64	10.15	0.44
30	Financials	72	17.93	73	11.31	6.62
35	Real Estate	33	3.22	34	2.29	0.93
40	Consumer Discretionary	68	9.75	78	14.74	-5.00
45	Consumer Staples	37	5.39	37	4.26	1.13
50	Industrials	92	12.09	94	11.89	0.20
55	Basic Materials	18	2.00	18	1.38	0.62
60	Energy	24	7.49	24	3.50	3.99
65	Utilities	33	3.67	33	2.65	1.02
Totals		517	100.00	547	100.00	

Index Characteristics

Attributes	FTSE US FMW	FTSE USA
Number of constituents	517	547
Dividend Yield %	1.95	1.21
Constituent (Wgt %)		
Average	0.19	0.18
Largest	4.03	6.60
Median	0.08	0.07
Top 10 Holdings (Wgt %)	22.43	33.06

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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email info@ftserussell.com; or  
call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333  
Tokyo +81 3 6441 1430  
Sydney +61 (0) 2 7228 5659