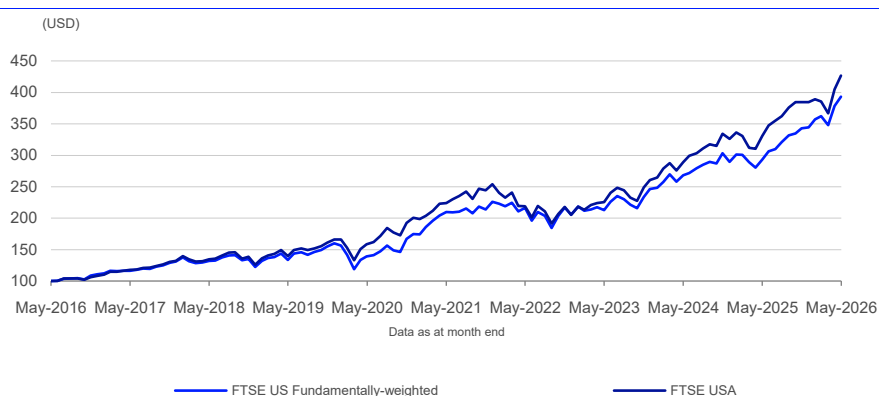


FTSE US Fundamentally-weighted Index

Data as at: 29 May 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	8.5	14.7	14.0	34.1	84.6	87.4	22.7	13.4	9.9	11.8	14.8
FTSE USA	10.7	11.0	11.0	29.1	89.4	90.4	23.7	13.7	11.7	13.1	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

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	3.3	1.9	0.9	0.9	-6.5	-16.5	-20.2	-37.7
FTSE USA	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

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 %
Apple Inc.	Technology Hardware and Equipment	4.59	6.90	-2.31
Intel Corp	Technology Hardware and Equipment	3.42	0.78	2.64
Alphabet Class A	Software and Computer Services	3.23	3.39	-0.16
Microsoft Corp	Software and Computer Services	3.13	5.12	-1.99
Alphabet Class C	Software and Computer Services	2.62	2.73	-0.11
Micron Technology	Technology Hardware and Equipment	2.60	1.66	0.94
Exxon Mobil Corporation	Oil Gas and Coal	2.47	0.94	1.53
JPMorgan Chase & Co	Banks	1.73	1.25	0.48
Amazon.Com	Retailers	1.59	3.98	-2.39
Meta Platforms Inc	Software and Computer Services	1.57	2.12	-0.55
Totals		26.95	28.87	

ICB Industry Breakdown

ICB Code	ICB Industry	FTSE US Fundamentally-weighted		FTSE USA		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	70	31.79	84	45.58	-13.80
15	Telecommunications	8	3.78	10	2.09	1.70
20	Health Care	48	10.44	49	7.89	2.55
30	Financials	69	14.02	69	9.20	4.82
35	Real Estate	30	2.84	27	1.73	1.11
40	Consumer Discretionary	66	8.59	75	13.00	-4.41
45	Consumer Staples	29	4.51	25	3.24	1.27
50	Industrials	92	10.71	93	10.54	0.17
55	Basic Materials	15	2.04	14	1.25	0.79
60	Energy	22	8.11	22	3.23	4.88
65	Utilities	31	3.17	31	2.25	0.92
Totals		480	100.00	499	100.00	

Index Characteristics

Attributes	FTSE US Fundamentally-weighted	FTSE USA
Number of constituents	480	499
Dividend Yield %	1.69	1.06
Constituent (Wgt %)		
Average	0.21	0.20
Largest	4.59	7.58
Median	0.08	0.07
Top 10 Holdings (Wgt %)	26.95	38.54

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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Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
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