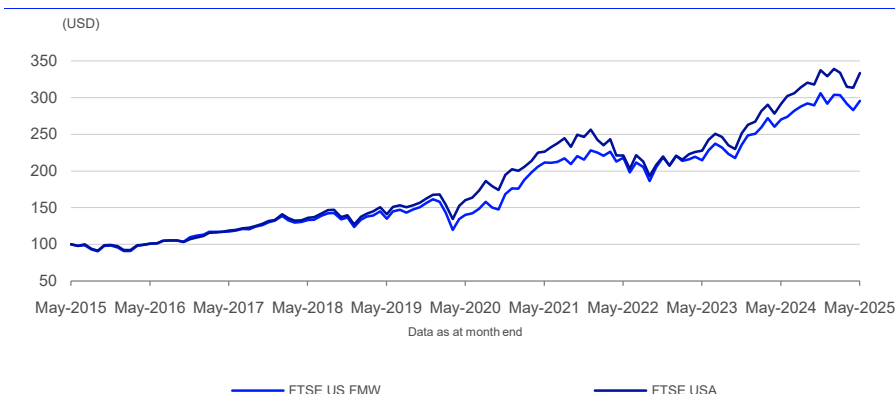


# FTSE US Fundamentally-weighted Index

Data as at: 30 May 2025

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 | -2.6     | -3.5 | 1.3 | 9.3  | 35.4 | 110.8 | 10.6         | 16.1 | 16.9           | 15.0 | 16.0 |
| FTSE USA    | -0.1     | -1.2 | 1.4 | 14.4 | 51.0 | 108.5 | 14.7         | 15.8 | 19.4           | 16.0 | 16.4 |

\* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022  | 2023 | 2024 |
|---------------|------|------|------|------|------|------|------|-------|------|------|
| FTSE US FMW   | -2.1 | 16.8 | 18.4 | -6.8 | 30.6 | 9.2  | 29.6 | -9.0  | 19.6 | 17.5 |
| FTSE USA      | 1.0  | 11.8 | 22.1 | -4.5 | 31.6 | 20.8 | 26.8 | -19.3 | 27.1 | 25.1 |

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio |     |     |      |  | Drawdown (%) |       |       |       |
|-------------|-------------------|-----|-----|------|--|--------------|-------|-------|-------|
|             | 1YR               | 3YR | 5YR | 10YR |  | 1YR          | 3YR   | 5YR   | 10YR  |
| FTSE US FMW | 0.6               | 0.7 | 1.0 | 0.7  |  | -16.5        | -16.5 | -20.2 | -37.7 |
| FTSE USA    | 0.8               | 0.9 | 1.0 | 0.8  |  | -18.9        | -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 FMW (Wgt %) | FTSE USA (Wgt %) | Diff % |
|-------------------------|--------------------------------------|---------------------|------------------|--------|
| Microsoft Corp          | Software and Computer Services       | 4.22                | 6.66             | -2.44  |
| Apple Inc.              | Technology Hardware and Equipment    | 3.57                | 5.75             | -2.18  |
| JPMorgan Chase & Co     | Banks                                | 2.41                | 1.44             | 0.97   |
| Meta Platforms Inc      | Software and Computer Services       | 2.33                | 2.76             | -0.43  |
| Alphabet Class A        | Software and Computer Services       | 2.14                | 1.96             | 0.18   |
| Alphabet Class C        | Software and Computer Services       | 1.95                | 1.63             | 0.32   |
| AT&T                    | Telecommunications Service Providers | 1.92                | 0.39             | 1.53   |
| Exxon Mobil Corporation | Oil Gas and Coal                     | 1.85                | 0.87             | 0.98   |
| Bank of America         | Banks                                | 1.53                | 0.57             | 0.96   |
| Wells Fargo & Company   | Banks                                | 1.51                | 0.48             | 1.03   |
| Totals                  |                                      | 23.43               | 22.51            |        |

ICB Industry Breakdown

|          |                        | FTSE US FMW |        | FTSE USA    |        |        |
|----------|------------------------|-------------|--------|-------------|--------|--------|
| ICB Code | ICB Industry           | No. of Cons | Wgt %  | No. of Cons | Wgt %  | Diff % |
| 10       | Technology             | 71          | 23.47  | 83          | 36.67  | -13.20 |
| 15       | Telecommunications     | 9           | 5.49   | 9           | 2.11   | 3.38   |
| 20       | Health Care            | 60          | 9.81   | 60          | 9.15   | 0.66   |
| 30       | Financials             | 71          | 18.13  | 73          | 11.21  | 6.92   |
| 35       | Real Estate            | 34          | 3.10   | 35          | 2.18   | 0.92   |
| 40       | Consumer Discretionary | 68          | 9.75   | 78          | 15.13  | -5.38  |
| 45       | Consumer Staples       | 37          | 5.70   | 34          | 4.34   | 1.36   |
| 50       | Industrials            | 92          | 12.19  | 94          | 12.17  | 0.02   |
| 55       | Basic Materials        | 18          | 1.84   | 16          | 1.30   | 0.54   |
| 60       | Energy                 | 24          | 6.71   | 24          | 3.06   | 3.65   |
| 65       | Utilities              | 32          | 3.82   | 31          | 2.68   | 1.14   |
| Totals   |                        | 516         | 100.00 | 537         | 100.00 |        |

Index Characteristics

| Attributes              | FTSE US FMW | FTSE USA |
|-------------------------|-------------|----------|
| Number of constituents  | 516         | 537      |
| Dividend Yield %        | 2.10        | 1.28     |
| Constituent (Wgt %)     |             |          |
| Average                 | 0.19        | 0.19     |
| Largest                 | 4.22        | 6.66     |
| Median                  | 0.08        | 0.07     |
| Top 10 Holdings (Wgt %) | 23.43       | 34.12    |

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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