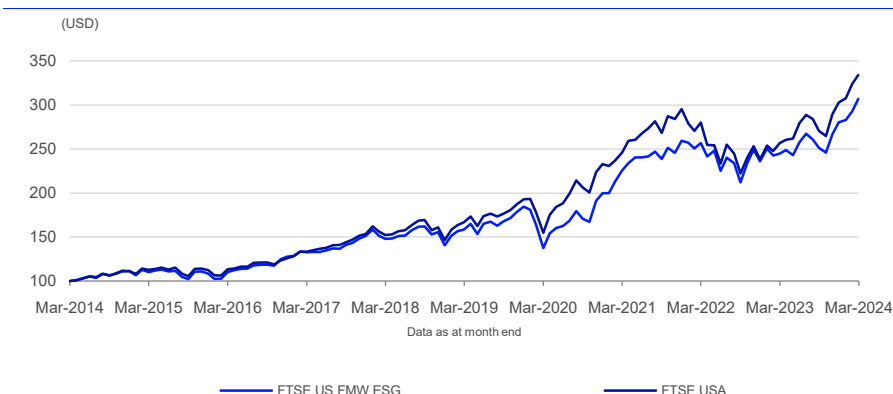


FTSE USA FMW ESG Index

Data as at: 29 March 2024

The FTSE USA FMW ESG Index is designed to reflect the performance of securities weighted by a set of accounting measure of size. The index additionally incorporates a tilt towards Environmental, Social and Governance considerations as detailed in the FTSE ESG Index Series Ground Rules. 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 ESG	9.5	22.1	9.5	25.4	36.2	93.8	10.8	14.1	10.7	15.5	19.2
FTSE USA	10.3	23.4	10.3	30.1	35.8	100.5	10.7	14.9	11.4	17.4	18.7

* 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 ESG	14.0	-2.7	17.9	18.3	-6.9	31.3	8.2	29.9	-8.9	18.7
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 ESG	2.5	0.7	0.7	0.8	-10.0	-20.2	-37.4	-37.4
FTSE USA	2.8	0.6	0.8	0.8	-10.0	-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 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 ESG (Wgt %)	FTSE USA (Wgt %)	Diff %
Microsoft Corp	Software and Computer Services	4.79	6.90	-2.11
Apple Inc.	Technology Hardware and Equipment	3.78	5.51	-1.73
Citigroup	Banks	2.72	0.27	2.45
Meta Platforms Inc	Software and Computer Services	2.39	2.37	0.02
Wells Fargo & Company	Banks	2.39	0.46	1.93
AT&T	Telecommunications Service Providers	2.05	0.28	1.77
Intel Corp	Technology Hardware and Equipment	1.98	0.41	1.57
JPMorgan Chase & Co	Banks	1.95	1.27	0.68
Johnson & Johnson	Pharmaceuticals and Biotechnology	1.74	0.84	0.90
Verizon Communications	Telecommunications Service Providers	1.70	0.39	1.31
Totals		25.49	18.70	

ICB Industry Breakdown

		FTSE US FMW ESG		FTSE USA		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	49	22.90	83	34.31	-11.41
15	Telecommunications	10	5.20	14	2.08	3.13
20	Health Care	42	10.84	66	11.87	-1.04
30	Financials	65	19.54	77	10.67	8.88
35	Real Estate	29	2.95	36	2.31	0.64
40	Consumer Discretionary	52	9.10	89	13.97	-4.87
45	Consumer Staples	35	5.19	36	4.62	0.57
50	Industrials	72	11.41	96	12.00	-0.59
55	Basic Materials	18	2.26	21	1.70	0.55
60	Energy	22	7.10	26	4.00	3.10
65	Utilities	33	3.53	34	2.47	1.05
Totals		427	100.00	578	100.00	

Index Characteristics

Attributes	FTSE US FMW ESG	FTSE USA
Number of constituents	427	578
Dividend Yield %	2.24	1.34
Constituent (Wgt %)		
Average	0.23	0.17
Largest	4.79	6.90
Median	0.10	0.07
Top 10 Holdings (Wgt %)	25.49	30.73

INFORMATION

Index Universe

FTSE USA Index

Index Launch

10 May 2019

Base Date

16 September 2011

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Available 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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info@ftserussell.com

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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