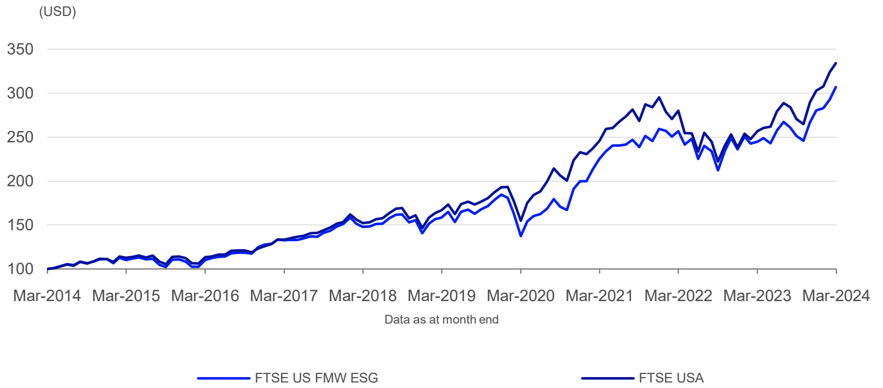
# FTSE USA FMW ESG Index

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

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