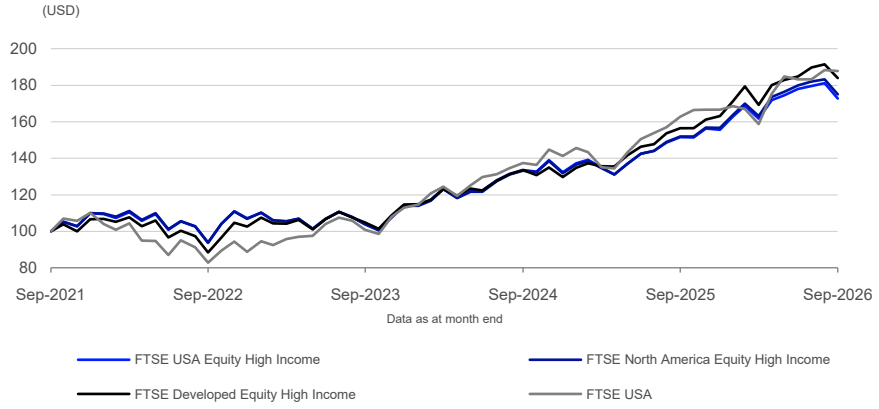
FTSE USA Equity High Income Index

Data as at: 30 September 2026

The FTSE USA Equity High Income Index represents the performance of large and mid-cap US companies, which are characterized by higher-than-average dividend yields.

The FTSE USA Equity High Income Index is part of the FTSE Global Equity High Income Index Series, which is constructed based on the FTSE All-World Index. Stocks with zero or no historical or forecast dividends are screened out, and the bottom fifth percentile of companies with negative one-year returns are also excluded. The remaining stocks are ranked based on their forecast tax adjusted dividend yield and included in the index until the cumulative market capitalization reaches 50%. Please see the index Ground Rules for more information.

5-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 USA Equity High Income	-2.9	6.8	11.0	14.0	66.2	72.7	18.4	11.6	10.5	11.4	13.9
FTSE North America Equity High Income	-2.8	7.2	11.6	15.1	68.5	75.0	19.0	11.8	10.3	11.3	13.9
FTSE Developed Equity High Income	-0.5	8.7	12.7	17.6	75.3	84.0	20.6	13.0	9.3	11.4	13.7
FTSE USA	2.4	18.2	12.7	15.4	86.1	87.8	23.0	13.4	12.8	13.4	15.7

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
FTSE USA Equity High Income	15.8	14.6	-6.6	24.8	-0.3	26.7	-2.6	6.3	16.2	17.6
FTSE North America Equity High Income	16.9	14.9	-7.5	25.0	-0.6	27.3	-2.8	6.6	15.8	18.9
FTSE Developed Equity High Income	11.1	18.5	-10.9	22.0	-1.2	21.0	-3.8	11.7	13.1	25.8
FTSE USA	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1	25.1	18.0

FEATURES

Coverage

The index is a subset of the FTSE Global Equity High Income Index Series, which is designed to represent the performance of companies that are characterized by higher-than-average dividend yield based on the FTSE All-World Index, which includes large and mid cap stocks across developed and emerging markets in the FTSE Global Equity Index Series (GEIS).

Objective

The index is designed for use as a performance benchmark.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, both real time intra-second 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.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
FTSE USA Equity High Income	1.3	1.7	0.8	0.8	-6.8	-14.6	-17.1	-36.1
FTSE North America Equity High Income	1.4	1.8	0.9	0.8	-6.7	-14.2	-17.4	-36.9
FTSE Developed Equity High Income	1.8	1.9	0.9	0.7	-6.9	-11.6	-19.9	-37.2
FTSE USA	1.2	1.7	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

Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
JPMorgan Chase & Co	USA	Banks	882,415	3.72
ExxonMobil Holdings Corporation	USA	Oil Gas and Coal	668,416	2.82
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	636,358	2.68
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	462,015	1.95
Walmart	USA	Retailers	455,037	1.92
Cisco Systems	USA	Telecommunications Equipment	424,200	1.79
Chevron	USA	Oil Gas and Coal	377,948	1.59
Caterpillar	USA	Industrial Engineering	367,395	1.55
Merck & Co	USA	Pharmaceuticals and Biotechnology	358,615	1.51
Bank of America	USA	Banks	352,195	1.48
Totals			**4,984,593**	**21.01**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	20	1,496,841	6.31
1510	Telecommunications	6	1,008,437	4.25
2010	Health Care	22	3,288,517	13.86
3010	Banks	14	2,129,411	8.97
3020	Financial Services	23	1,736,089	7.32
3030	Insurance	17	873,946	3.68
3510	Real Estate	22	1,013,118	4.27
4010	Automobiles and Parts	3	131,647	0.55
4020	Consumer Products and Services	8	213,623	0.90
4030	Media	5	232,431	0.98
4040	Retailers	11	1,241,190	5.23
4050	Travel and Leisure	11	660,254	2.78
4510	Food Beverage and Tobacco	12	1,156,656	4.87
4520	Personal Care Drug and Grocery Stores	9	724,872	3.05
5010	Construction and Materials	3	197,559	0.83
5020	Industrial Goods and Services	51	3,458,312	14.58
5510	Basic Resources	7	395,247	1.67
5520	Chemicals	5	383,139	1.61
6010	Energy	19	2,183,921	9.20
6510	Utilities	29	1,202,364	5.07
Totals		**297**	**23,727,575**	**100.00**

Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
USA	297	23,727,575	100.00
Totals	**297**	**23,727,575**	**100.00**

INFORMATION

Index Universe

FTSE Global Equity Index Series

Index Launch

30 May 2024

Base Date

20 September 2002

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, GBP, JPY, EUR, AUD, CNY, HKD, CAD

Review Dates

Annually in September

Index Characteristics

Attributes	FTSE USA Equity High Income
Number of constituents	297
Net MCap (USDm)	23,727,575
Dividend Yield %	2.39
Constituent Sizes (Net MCap USDm)	
Average	79,891
Largest	882,415
Smallest	702
Median	45,630
Weight of Largest Constituent (%)	3.72
Top 10 Holdings (% Index MCap)	21.01

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