

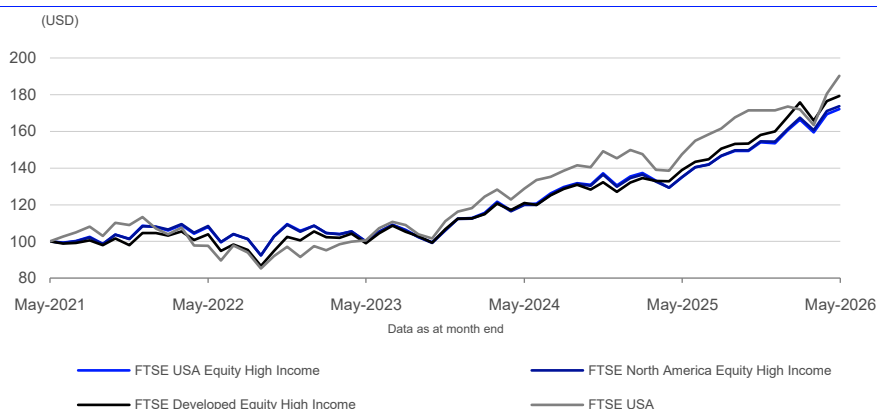
# FTSE USA Equity High Income Index

Data as at: 29 May 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	3.5	11.7	12.1	27.5	72.1	72.1	19.8	11.5	10.2	11.6	13.9
FTSE North America Equity High Income	3.8	12.4	12.6	28.7	74.1	73.8	20.3	11.7	9.9	11.5	13.9
FTSE Developed Equity High Income	2.0	13.5	12.1	29.2	80.9	79.3	21.9	12.4	9.1	11.7	13.6
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 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	2.6	1.7	0.8	0.8	-6.2	-14.6	-17.1	-36.1
FTSE North America Equity High Income	2.8	1.8	0.8	0.8	-5.9	-14.2	-17.4	-36.9
FTSE Developed Equity High Income	3.1	1.9	0.9	0.8	-6.9	-11.6	-19.9	-37.2
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

## Top 10 Constituents

Constituent	Country/Market	ICB Sector	Net MCap (USDm)	Wgt %
Broadcom	USA	Technology Hardware and Equipment	2,059,224	8.35
JPMorgan Chase & Co	USA	Banks	811,485	3.29
Exxon Mobil Corporation	USA	Oil Gas and Coal	612,472	2.48
Johnson & Johnson	USA	Pharmaceuticals and Biotechnology	541,169	2.19
Cisco Systems	USA	Telecommunications Equipment	478,344	1.94
Caterpillar	USA	Industrial Engineering	404,749	1.64
Lam Research	USA	Technology Hardware and Equipment	398,703	1.62
AbbVie Inc	USA	Pharmaceuticals and Biotechnology	384,940	1.56
Applied Materials	USA	Technology Hardware and Equipment	356,322	1.44
Chevron	USA	Oil Gas and Coal	341,156	1.38
<b>Totals</b>			<b>6,388,563</b>	<b>25.90</b>

## ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	21	4,706,509	19.08
1510	Telecommunications	5	1,030,820	4.18
2010	Health Care	18	2,393,947	9.70
3010	Banks	14	2,044,004	8.29
3020	Financial Services	22	1,632,370	6.62
3030	Insurance	15	716,837	2.91
3510	Real Estate	23	1,065,357	4.32
4010	Automobiles and Parts	3	156,705	0.64
4020	Consumer Products and Services	7	196,498	0.80
4030	Media	2	35,843	0.15
4040	Retailers	9	818,488	3.32
4050	Travel and Leisure	9	503,654	2.04
4510	Food Beverage and Tobacco	13	1,167,922	4.73
4520	Personal Care Drug and Grocery Stores	8	682,919	2.77
5010	Construction and Materials	2	122,862	0.50
5020	Industrial Goods and Services	46	3,357,801	13.61
5510	Basic Resources	8	403,573	1.64
5520	Chemicals	3	314,464	1.27
6010	Energy	19	1,999,675	8.11
6510	Utilities	29	1,318,934	5.35
<b>Totals</b>		<b>276</b>	<b>24,669,180</b>	<b>100.00</b>

## Country/Market Breakdown

Country/Market	No. of Cons	Net MCap (USDm)	Wgt %
USA	276	24,669,180	100.00
<b>Totals</b>	<b>276</b>	<b>24,669,180</b>	<b>100.00</b>

## 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	276
Net MCap (USDm)	24,669,180
Dividend Yield %	2.25
Constituent Sizes (Net MCap USDm)	
Average	89,381
Largest	2,059,224
Smallest	828
Median	45,486
Weight of Largest Constituent (%)	8.35
Top 10 Holdings (% Index MCap)	25.90

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info@ftserussell.com

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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