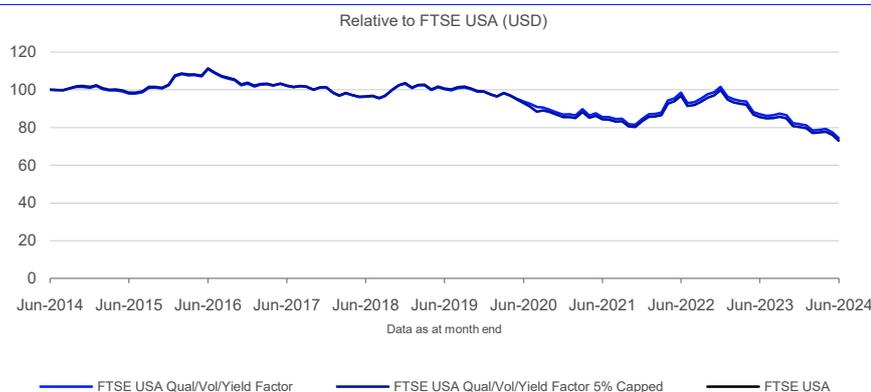


FTSE USA Multi-Factor Indices

Data as at: 28 June 2024

The FTSE USA Multi-Factor Indices are benchmarks designed to capture exposure to multiple factors. These factors represent common factor characteristics for which there is a broad academic and practitioner consensus, supported by a body of empirical evidence across different geographies and time periods.

10-Year Performance relative to FTSE USA - 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 Qual/Vol/Yield Factor	-1.8	4.6	4.6	6.6	13.1	48.5	4.2	8.2	9.3	12.5	15.6
FTSE USA Qual/Vol/Yield Factor 5% Capped	-1.8	4.5	4.5	6.5	12.7	45.3	4.1	7.8	9.2	12.6	15.4
FTSE USA	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE USA Qual/Vol/Yield Factor	14.4	2.3	12.9	19.9	-2.8	26.2	6.0	23.4	-3.0	2.2
FTSE USA Qual/Vol/Yield Factor 5% Capped	15.0	2.4	12.9	19.4	-2.6	26.0	4.2	23.6	-3.3	2.2
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 USA Qual/Vol/Yield Factor	0.8	0.3	0.5	0.7	-9.6	-16.3	-33.1	-33.1
FTSE USA Qual/Vol/Yield Factor 5% Capped	0.8	0.3	0.5	0.7	-9.7	-16.4	-33.2	-33.2
FTSE USA	2.3	0.5	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

Coverage

Derived from the FTSE USA index, which represents large and mid cap US companies.

Objective

The FTSE Global Factor Index series uses a common methodology to achieve controlled exposure to target factor(s), whilst considering levels of diversification and capacity.

Liquidity

Stocks in the universe index are screened to ensure that the index is tradable.

Capping

The company level capping is applied quarterly using prices as at the close of business on the second Friday in March, June, September and December.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day and in some cases real-time (please see index rules for details).

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Index Characteristics

Attributes	FTSE USA Qual/Vol/Yield Factor	FTSE USA Qual/Vol/Yield Factor 5% Capped	FTSE USA
Number of constituents	149	149	579
Dividend Yield %	3.21	3.21	1.31
Constituent (Wgt %)			
Average	0.67	0.67	0.17
Largest	5.97	5.23	7.05
Median	0.29	0.30	0.06
Top 10 Holdings (Wgt %)	37.89	37.40	34.53

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INFORMATION

Index Universe

FTSE USA Index

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

Indices calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, Local

Review Dates

Annually in September

History

Available from September 2001

Data definitions available from
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