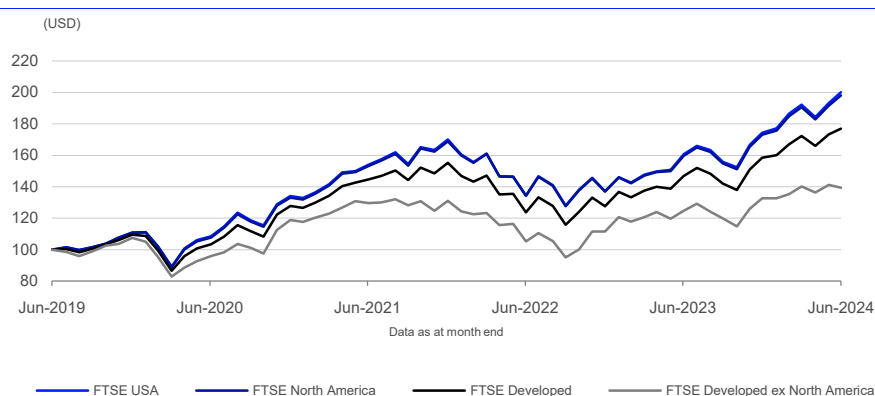


# FTSE USA Index

Data as at: 28 June 2024

The FTSE USA Index is part of a range of indices designed to help North American investors benchmark their investments. The FTSE USA Index is a market-capitalisation weighted index representing the performance of US large and mid cap stocks. The index is derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalization.

## 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	4.1	14.9	14.9	24.6	30.0	100.2	9.1	14.9	11.1	17.5	18.4
FTSE North America	3.9	14.4	14.4	24.0	29.3	98.1	8.9	14.6	11.0	17.4	18.4
FTSE Developed	2.6	11.6	11.6	20.4	22.4	76.9	7.0	12.1	9.7	15.9	17.8
FTSE Developed ex North America	-0.5	5.1	5.1	11.8	7.7	39.4	2.5	6.9	11.5	15.8	17.9

\* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE USA	13.3	1.0	11.8	22.1	-4.5	31.6	20.8	26.8	-19.3	27.1
FTSE North America	12.6	-0.4	12.4	21.8	-5.1	31.5	20.2	27.0	-19.0	26.6
FTSE Developed	5.1	-0.3	8.2	23.9	-8.6	28.0	16.7	21.4	-17.8	24.2
FTSE Developed ex North America	-4.6	0.0	2.0	27.1	-14.0	22.1	10.5	10.4	-14.9	18.9

## FEATURES

### Coverage

Derived from the FTSE Global Equity Index Series (GEIS), which covers 98% of the world's investable market capitalisation.

### Objective

The index is designed for use in the creation of index tracking funds, derivatives and 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

Freely available index rules are overseen by an independent committee of leading market professionals.

### Availability

The index is calculated based on price and total return methodologies, both real time and end-of-day.

### Industry Classification Benchmark

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	Net MCap (USDm)	Wgt %
Microsoft Corp	Software and Computer Services	3,319,306	7.05
Apple Inc.	Technology Hardware and Equipment	3,057,501	6.50
Nvidia	Technology Hardware and Equipment	2,933,973	6.23
Amazon.Com	Retailers	1,792,735	3.81
Meta Platforms Inc	Software and Computer Services	1,103,247	2.34
Alphabet Class A	Software and Computer Services	1,069,164	2.27
Alphabet Class C	Software and Computer Services	902,157	1.92
Lilly (Eli) & Co	Pharmaceuticals and Biotechnology	769,068	1.63
Broadcom	Technology Hardware and Equipment	729,030	1.55
JPMorgan Chase & Co	Banks	578,877	1.23
Totals		16,255,059	34.53

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	83	17,681,405	37.56
15	Telecommunications	14	947,025	2.01
20	Health Care	68	5,335,753	11.34
30	Financials	77	4,785,737	10.17
35	Real Estate	35	1,028,167	2.18
40	Consumer Discretionary	89	6,463,661	13.73
45	Consumer Staples	36	2,040,284	4.33
50	Industrials	98	5,178,816	11.00
55	Basic Materials	20	701,168	1.49
60	Energy	25	1,744,993	3.71
65	Utilities	34	1,166,207	2.48
Totals		579	47,073,217	100.00

Index Characteristics

Attributes	FTSE USA	FTSE Developed
Number of constituents	579	2072
Net MCap (USDm)	47,073,217	67,387,760
Dividend Yield %	1.31	1.80
Constituent Sizes (Net MCap USDm)		
Average	81,301	32,523
Largest	3,319,306	3,319,306
Smallest	407	149
Median	29,365	7,744
Weight of Largest Constituent (%)	7.05	4.93
Top 10 Holdings (% Index MCap)	34.53	24.12

INFORMATION

Index Universe

FTSE Global Equity Index Series

Base Date

31 December 1986

Base Value

100

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, JPY, EUR and Local

Review Dates

Semi-annually in March and September

Index Rules

Available at [www.ftse.com/geis](http://www.ftse.com/geis)

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