



FTSE USA Custom Screened Index

27 July 2024

Indicative Index Weight Data as at Closing on 26 July 2024

Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market
3M Company	0.15	USA	Berkshire Hathaway -CL A	0.49	USA	Cons Edison Holding	0.07	USA
Abbott Laboratories	0.39	USA	Best Buy Company	0.04	USA	Constellation Brands A	0.09	USA
AbbVie Inc	0.71	USA	BILL Holdings Inc	0.01	USA	Constellation Energy	0.12	USA
Accenture CI A	0.44	USA	Biogen	0.07	USA	Cooper Cos Inc	0.04	USA
Adobe	0.52	USA	BioMarin Pharm	0.03	USA	Copart Inc	0.1	USA
Advanced Micro Dev	0.49	USA	Bio-Rad Labs A	0.01	USA	Corning	0.07	USA
AES Corp.	0.03	USA	Bio-Techne	0.03	USA	Corpay Inc	0.04	USA
Aflac	0.12	USA	Blackrock Inc	0.27	USA	Corteva	0.08	USA
Agilent Technologies	0.09	USA	Blackstone Inc	0.22	USA	CoStar Group	0.07	USA
Air Products & Chemicals Inc	0.12	USA	Block Inc (A)	0.07	USA	Costco Wholesale Corp	0.78	USA
Airbnb	0.13	USA	Boeing	0.23	USA	Coterra Energy Inc	0.04	USA
Akamai Technologies	0.03	USA	Booking Holdings	0.27	USA	Coupage	0.05	USA
Albemarle	0.02	USA	BorgWarner	0.02	USA	Credicorp	0.02	USA
Alexandria Real Estate Equity	0.04	USA	Boston Scientific Corp	0.24	USA	CrowdStrike Holdings	0.12	USA
Align Technology Inc	0.04	USA	Bristol Myers Squibb	0.22	USA	Crown Castle Inc	0.1	USA
Allegion PLC	0.03	USA	Broadcom	1.49	USA	CSX Corp	0.14	USA
Alliant Energy	0.03	USA	Broadridge Financial Solutions	0.05	USA	Cummins	0.09	USA
Allstate Corp	0.1	USA	Brown & Brown	0.05	USA	CVS Health Corporation	0.17	USA
Ally Financial	0.03	USA	Brown-Forman B	0.02	USA	D.R. Horton Inc	0.11	USA
Alnylam Pharmaceuticals	0.06	USA	Builders FirstSource Inc.	0.04	USA	Danaher Corp	0.39	USA
Alphabet Class A	2.12	USA	Bunge Global SA	0.03	USA	Darden Restaurants	0.04	USA
Alphabet Class C	1.79	USA	Burlington Stores	0.03	USA	Datadog	0.08	USA
Amazon.Com	3.65	USA	BXP Inc	0.02	USA	DaVita	0.01	USA
Amdocs	0.02	USA	C.H. Robinson Worldwide	0.02	USA	Dayforce Inc	0.02	USA
Ameren Corp	0.04	USA	Cadence Design Systems	0.15	USA	Deere & Co	0.21	USA
American Airlines Group	<0.005	USA	Caesars Entertainment Inc	0.02	USA	Delta Air Lines	0.02	USA
American Elec Power Com	0.11	USA	Campbell Soup	0.02	USA	Devon Energy	0.06	USA
American Express Com	0.3	USA	Capital One Financial	0.12	USA	DexCom	0.05	USA
American Intl Group	0.11	USA	Cardinal Health	0.05	USA	Diamondback Energy	0.08	USA
American Tower Corp	0.21	USA	Carlyle Group Inc	0.02	USA	Digital Realty Trust	0.1	USA
American Water Works Company	0.06	USA	Carmax Inc	0.03	USA	Discover Financial Services	0.08	USA
Ameriprise Financial	0.09	USA	Carnival Corp A	0.04	USA	Disney (Walt) Company	0.36	USA
Ametek Inc	0.09	USA	Carrier Global	0.12	USA	DocuSign	0.02	USA
Amgen Corp	0.39	USA	Catalent	0.02	USA	Dollar General	0.06	USA
Amphenol Corp A	0.16	USA	Caterpillar	0.37	USA	Dollar Tree	0.05	USA
Analog Devices	0.24	USA	Cboe Global Markets	0.04	USA	Dominion Energy	0.1	USA
Annaly Capital Management	0.02	USA	CBRE Group	0.07	USA	Dominos Pizza	0.03	USA
ANSYS Inc	0.06	USA	CDW	0.07	USA	DoorDash	0.08	USA
Aon plc	0.14	USA	Celanese	0.03	USA	Dover Corp	0.05	USA
APA Corporation	0.02	USA	Cencora Inc	0.08	USA	Dow Inc	0.08	USA
Apollo Global Management Inc	0.14	USA	Centene Corp	0.08	USA	DTE Energy	0.05	USA
Apple Inc.	6.83	USA	CenterPoint Energy	0.04	USA	Duke Energy Corp	0.18	USA
Applied Materials	0.37	USA	CF Industries Holdings	0.03	USA	DuPont de Nemours	0.07	USA
Aptiv PLC	0.04	USA	Charles River Laboratories	0.03	USA	Eastman Chemical	0.03	USA
Arch Capital Gp	0.08	USA	Charter Communications Inc. CI A	0.07	USA	Eaton Corp PLC	0.26	USA
Archer Daniels Midland	0.07	USA	Check Point Software	0.03	USA	Ebay	0.06	USA
Ares Management Corporation	0.06	USA	Cheniere Energy	0.09	USA	Ecolab	0.13	USA
Arista Networks	0.18	USA	Chevron	0.59	USA	Edison International	0.06	USA
Arthur J Gallagher	0.13	USA	Chipotle Mexican Grill	0.15	USA	Edwards Lifesciences	0.08	USA
AT&T	0.29	USA	Chubb Ltd	0.24	USA	Electronic Arts	0.08	USA
Atlassian	0.06	USA	Church & Dwight	0.05	USA	Elevance Health Inc	0.26	USA
Atmos Energy	0.04	USA	Cincinnati Fin Cp	0.04	USA	Emerson Electric	0.14	USA
Autodesk	0.11	USA	Cintas Corp	0.14	USA	Enphase Energy Inc	0.03	USA
Autoliv	0.02	USA	Cisco Systems	0.42	USA	Entergy Corp	0.05	USA
Automatic Data Process	0.22	USA	Citigroup	0.27	USA	EOG Resources	0.16	USA
Autozone	0.11	USA	Citizens Financial Group	0.04	USA	Epam Systems	0.03	USA
Avalonbay Communities	0.06	USA	Clorox	0.04	USA	Equifax	0.07	USA
Avangrid	0.01	USA	Cloudflare	0.05	USA	Equinix Inc	0.16	USA
Avantor	0.04	USA	CME Group	0.16	USA	Equitable Holdings	0.03	USA
Avery Dennison Corp	0.04	USA	CMS Energy Corp	0.04	USA	Equity Lifestyle Properties	0.03	USA
Axon Enterprise	0.05	USA	CNA Financial Corp	<0.005	USA	Equity Residential	0.06	USA
Baker Hughes Company	0.08	USA	CNH Industrial N.V.	0.02	USA	Essex Prop Trust	0.04	USA
Ball Corp	0.04	USA	Coca Cola Europacific Partners plc	0.03	USA	Etsy	0.02	USA
Bank of America	0.61	USA	Coca-Cola	0.56	USA	Everest Group Ltd	0.04	USA
Bank of New York Mellon	0.11	USA	Cognizant Tech Solutions	0.08	USA	Evergy	0.03	USA
Bath & Body Works Inc	0.02	USA	Coinbase Global	0.1	USA	Eversource Energy	0.05	USA
Baxter Intl	0.04	USA	Colgate-Palmolive	0.17	USA	Exact Sciences	0.02	USA
Becton Dickinson	0.15	USA	Comcast A	0.33	USA	Exelon Corporation	0.08	USA
Berkley W R	0.04	USA	ConAgra Brands Inc	0.03	USA	Expedia Group	0.03	USA
Berkshire Hathaway B	1.23	USA	ConocoPhillips	0.28	USA	Expeditors Intl Washington	0.04	USA

Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market	Constituent	Index weight (%)	Country/Market
Extra Space Storage	0.07	USA	Keysight Technologies	0.05	USA	Otis Worldwide	0.08	USA
Exxon Mobil Corporation	1.13	USA	Kimberly-Clark	0.1	USA	Paccar	0.11	USA
F5 Inc	0.02	USA	Kimco Realty Cp	0.03	USA	Packaging Corp of America	0.04	USA
Factset Research Systems	0.03	USA	Kinder Morgan	0.09	USA	Palantir Technologies	0.12	USA
Fair Isaac	0.08	USA	KKR & Co Inc	0.17	USA	Palo Alto Networks	0.22	USA
Fastenal Co	0.09	USA	KLA Corporation	0.23	USA	Paramount Global (B)	0.01	USA
Federal Realty Invs	0.02	USA	Kraft Heinz	0.06	USA	Parker-Hannifin	0.15	USA
Fedex Corporation	0.15	USA	Kroger	0.08	USA	Paychex	0.09	USA
Fidelity Natl Information Services	0.09	USA	L3Harris Technologies	0.09	USA	Paycom Software	0.02	USA
Fifth Third Bancorp	0.06	USA	Labcorp Holdings Inc	0.04	USA	PayPal Holdings	0.13	USA
First Citizens BancSh A	0.05	USA	Lam Research	0.25	USA	Pentair plc	0.03	USA
First Solar Inc	0.05	USA	Lamb Weston Holdings	0.02	USA	Pepsico	0.51	USA
Firstenergy Corp.	0.05	USA	Las Vegas Sands	0.03	USA	Pfizer	0.38	USA
Fiserv Inc	0.2	USA	Lauder (Estee)	0.05	USA	PG & E Corp.	0.08	USA
Flex	0.03	USA	Lear Corp	0.01	USA	Phillips 66	0.13	USA
FMC Corp	0.02	USA	Leidos Holdings	0.04	USA	Pinnacle West Capital Corp	0.02	USA
FNF Group	0.03	USA	Lennar Class A	0.09	USA	Pinterest	0.05	USA
Ford Motor Company	0.09	USA	Lennar Corp. Cl B	<0.005	USA	PNC Financial Services Group	0.16	USA
Fortinet	0.08	USA	Liberty Broadband Series A	<0.005	USA	Pool	0.03	USA
Fortive	0.05	USA	Liberty Broadband Series C	0.02	USA	PPG Industries	0.06	USA
Fotrune Brands Innovations Inc	0.02	USA	Liberty Formula One Series A	<0.005	USA	PPL Corporation	0.05	USA
Fox Corporation Class A	0.02	USA	Liberty Formula One Series C	0.03	USA	Price (T. Rowe) Group	0.05	USA
Fox Corporation Class B	0.01	USA	Liberty Global Ltd	0.01	USA	Principal Financial Group	0.04	USA
Franklin Resources	0.01	USA	Liberty Global Ltd	0.01	USA	Procter & Gamble	0.86	USA
Freepoint-McMoRan	0.14	USA	LIBERTY SIRIUSXM SERIES A	<0.005	USA	Progressive Corp	0.27	USA
Garmin Ltd	0.06	USA	LIBERTY SIRIUSXM SERIES C	0.01	USA	Prologis	0.24	USA
Gartner	0.08	USA	Lilly (Eli) & Co	1.47	USA	Prudential Financial	0.1	USA
GE Aerospace	0.4	USA	Linde plc	0.47	USA	PTC	0.04	USA
GE HealthCare Technologies	0.07	USA	Live Nation Entertainment	0.03	USA	Public Storage	0.1	USA
GE Vernova	0.1	USA	LKQ	0.02	USA	Public Svc Enterprise Group	0.08	USA
Gen Digital Inc	0.03	USA	Loew's	0.03	USA	Pulte Group	0.06	USA
Generac Holdings	0.02	USA	Lowes Cos Inc	0.29	USA	Qorvo Inc.	0.03	USA
General Dynamics Corp	0.17	USA	LPL Financial Holdings	0.04	USA	Qualcomm	0.43	USA
General Mills	0.08	USA	Lucid Group Inc (A)	0.01	USA	Quanta Services	0.08	USA
General Motors	0.11	USA	lululemon athletica inc.	0.07	USA	Quest Diagnostics	0.03	USA
Genuine Parts	0.04	USA	LyondellBasell Industries Cl A	0.05	USA	Raymond James Financial	0.05	USA
Gilead Sciences	0.21	USA	M&T Bank	0.06	USA	Realty Income	0.11	USA
Global Payments Inc	0.06	USA	Marathon Oil Corp	0.03	USA	Regency Centers	0.03	USA
GlobalFoundries	0.01	USA	Marathon Petroleum	0.13	USA	Regeneron Phar	0.24	USA
Globe Life	0.02	USA	Markel Group Inc	0.04	USA	Regions Financial	0.05	USA
GoDaddy	0.04	USA	MarketAxess Holdings	0.02	USA	RenaissanceRe	0.03	USA
Goldman Sachs Group	0.34	USA	Marriott International	0.12	USA	Republic Services	0.08	USA
GRAIL Inc	<0.005	USA	Marsh & McLennan	0.23	USA	Resmed Inc	0.06	USA
Grainger (W W)	0.09	USA	Martin Marietta Materials	0.07	USA	Revvity Inc	0.03	USA
Halliburton	0.07	USA	Marvell Technology	0.12	USA	Rivian Automotive	0.03	USA
Hartford Financial Services Group	0.07	USA	Masco Corp	0.04	USA	Robert Half Inc	0.01	USA
HCA Healthcare	0.15	USA	Mastercard CL A	0.78	USA	Roblox	0.04	USA
Healthpeak Properties Inc	0.03	USA	Match Group	0.02	USA	Rockwell Automation	0.07	USA
Heico Cl A	0.03	USA	McCormick & Co	0.04	USA	Rollins Inc	0.03	USA
Heico Corp	0.02	USA	McDonalds Corp	0.39	USA	Roper Technologies	0.13	USA
Henry (Jack) & Associates	0.03	USA	McKesson	0.17	USA	Ross Stores	0.1	USA
Henry Schein	0.02	USA	Medtronic plc	0.23	USA	Royal Caribbean Group	0.08	USA
Hershey Company	0.06	USA	MercadoLibre Inc.	0.17	USA	Royalty Pharma	0.02	USA
Hess Corp.	0.09	USA	Merck & Co	0.68	USA	S&P Global	0.33	USA
Hewlett Packard Enterprise	0.06	USA	Meta Platforms Inc	2.2	USA	Salesforce Inc	0.53	USA
Hilton Worldwide	0.11	USA	MetLife	0.1	USA	SBA Communications	0.05	USA
Hologic Inc	0.04	USA	Mettler-Toledo	0.07	USA	Schlumberger	0.15	USA
Home Depot	0.77	USA	MGM Resorts International	0.02	USA	Schwab (Charles) Corp	0.21	USA
Honeywell International Incorporation	0.28	USA	Microchip Technology	0.1	USA	Seagate Technology Holdings PLC	0.04	USA
Hormel Foods	0.02	USA	Micron Technology	0.26	USA	SEI Invest Co	0.01	USA
Host Hotels & Resorts	0.03	USA	Microsoft Corp	6.81	USA	Sempra	0.11	USA
Howmet Aerospace Inc	0.07	USA	Mid-America Apartment Comm	0.04	USA	ServiceNow	0.37	USA
HP	0.08	USA	Moderna	0.08	USA	Sherwin-Williams	0.18	USA
Hubbell	0.04	USA	Molina Healthcare	0.04	USA	Simon Property Group	0.11	USA
HubSpot	0.05	USA	Molson Coors Beverage Company	0.02	USA	Sirius XM Holdings	<0.005	USA
Humana	0.1	USA	Mondelez International Inc.	0.19	USA	Skyworks Solutions Inc	0.04	USA
Hunt (JB) Transport Services	0.03	USA	MongoDB	0.04	USA	Snap-On Inc	0.03	USA
Huntington Bancshares	0.05	USA	Monolithic Power Systems	0.08	USA	Snowflake	0.09	USA
Huntington Ingalls Industries	0.02	USA	Monster Beverage	0.08	USA	Solventum Corporation	0.02	USA
Icon PLC	0.06	USA	Moodys Corporation	0.15	USA	Southern Co	0.19	USA
IDEX Corp	0.03	USA	Morgan Stanley	0.26	USA	Southern Copper Corp.	0.02	USA
Idexx Labs	0.08	USA	Mosaic Company	0.02	USA	Southwest Airlines	0.01	USA
Illinois Tool Wks	0.16	USA	Motorola Solutions	0.14	USA	SPOTIFY TECHNOLOGY SA	0.1	USA
Illumina Inc	0.04	USA	MSCI	0.09	USA	SS&C Technologies Holdings	0.03	USA
Incyte	0.03	USA	Nasdaq	0.05	USA	Stanley Black & Decker	0.03	USA
Ingersoll-Rand Inc	0.09	USA	NetApp	0.06	USA	Starbucks	0.18	USA
Insulet Corp.	0.03	USA	Netflix Inc	0.58	USA	State Street Corp.	0.06	USA
Intel Corp	0.29	USA	Newmont Corporation	0.12	USA	Steel Dynamics	0.04	USA
Intercontinental Exchange	0.18	USA	News Corporation Cl A	0.02	USA	STERIS plc	0.05	USA
International Bus Machns.	0.38	USA	News Corporation Cl B	0.01	USA	Stryker	0.26	USA
International Paper	0.04	USA	NextEra Energy Inc	0.33	USA	Sun Communities	0.03	USA
Interpublic Group Cos	0.03	USA	Nike Inc Cl B	0.19	USA	Synchrony Financial	0.04	USA
Intl Flavours & Fragrances	0.05	USA	Nisource	0.03	USA	Synopsys Inc	0.18	USA
Intuit	0.37	USA	Norfolk Sthn Corp	0.12	USA	Sysco Corp	0.08	USA
Intuitive Surgical	0.34	USA	Northern Trust	0.04	USA	Take-Two Interactive Software	0.05	USA
Invitation Homes	0.04	USA	Northrop Grumman Corp	0.14	USA	Targa Resources Corp.	0.06	USA
IQVIA Holdings	0.09	USA	NRG Energy	0.03	USA	Target Corp	0.15	USA
Iron Mountain	0.06	USA	Nu Holdings	0.09	USA	TE Connectivity	0.1	USA
J M Smucker	0.03	USA	Nucor Corp	0.08	USA	Teledyne Tech	0.04	USA
Jacobs Solutions Inc	0.04	USA	Nvidia	5.79	USA	Teleflex Inc	0.02	USA
Jazz Pharmaceuticals	0.01	USA	NVR Inc	0.06	USA	Teradyne	0.04	USA
Johnson & Johnson	0.83	USA	NXP Semiconductors	0.14	USA	Tesla	1.32	USA
Johnson Controls International PLC	0.1	USA	O'Reilly Auto	0.14	USA	Texas Instruments	0.4	USA
JPMorgan Chase & Co	1.31	USA	Occidental Petroleum	0.08	USA	Texas Pacific Land Corporation	0.03	USA
Juniper Networks	0.03	USA	Okta	0.03	USA	Textron	0.04	USA
Kellanova	0.03	USA	Old Dominion Freight Line	0.09	USA	The Cigna Group	0.21	USA
Keurig Dr Pepper	0.08	USA	Omicom Group	0.04	USA	THE TRADE DESK	0.09	USA
Keycorp	0.03	USA	ON Semiconductor Corp	0.06	USA	Thermo Fisher Scientific	0.5	USA
			ONEOK Inc	0.1	USA	TJX Companies	0.27	USA
			Oracle Corp.	0.47	USA	T-Mobile US Inc.	0.18	USA

Constituent	Index weight (%)	Country/Market
Tractor Supply	0.06	USA
Trane Technologies PLC	0.16	USA
TransDigm	0.14	USA
TransUnion	0.04	USA
Travelers Cos Inc.	0.11	USA
Trimble	0.03	USA
Truist Financial Corporation	0.13	USA
Twilio	0.02	USA
Tyler Technologies	0.05	USA
Tyson Foods Inc A	0.04	USA
Uber Technologies	0.28	USA
Ubiquiti	<0.005	USA
UDR	0.03	USA
UiPath	0.01	USA
Ulta Beauty	0.04	USA
Union Pacific Corp	0.32	USA
United Airlines Holdings Inc	0.01	USA
United Parcel Service	0.2	USA
United Rentals	0.11	USA
Unitedhealth Group	1.13	USA
Unity Software	0.01	USA
Universal Health Services B	0.03	USA
US Bancorp	0.15	USA

Constituent	Index weight (%)	Country/Market
Vail Resorts	0.02	USA
Valero Energy	0.11	USA
Veeva Systems	0.06	USA
Ventas Inc	0.05	USA
Veralto Corporation	0.06	USA
VeriSign Inc	0.03	USA
Verisk Analytics	0.09	USA
Verizon Communications	0.36	USA
Vertex Pharm	0.28	USA
Viatis	0.03	USA
VICI Properties	0.07	USA
Visa	0.88	USA
Vistra Corp	0.05	USA
Voya Financial	0.02	USA
Vulcan Materials	0.07	USA
W. P. Carey Inc.	0.03	USA
Wabtec	0.06	USA
Walgreens Boots Alliance	0.02	USA
Walmart	0.65	USA
Warner Bros Discovery Inc	0.04	USA
Waste Mgmt Inc	0.17	USA
Waters Corp	0.04	USA
WEC Energy Group	0.06	USA

Constituent	Index weight (%)	Country/Market
Welltower Inc.	0.14	USA
West Pharm Svcs	0.04	USA
Western Digital	0.05	USA
Westlake Corporation	0.01	USA
Weyerhaeuser	0.05	USA
Williams Cos	0.11	USA
Willis Towers Watson plc	0.06	USA
Workday	0.1	USA
Wynn Resorts	0.02	USA
XCEL Energy	0.07	USA
Xylem Inc.	0.07	USA
Yum Brands	0.08	USA
Zebra Technologies	0.04	USA
Zillow Group	<0.005	USA
Zillow Group CL C	0.02	USA
Zimmer Biomet Holdings	0.05	USA
Zoetis	0.18	USA
Zoom Video Communications	0.03	USA
Zscaler	0.04	USA

Data Explanation

Weights

Weights data is indicative, as values have been rounded up or down to two decimal points. Where very small values are concerned, which would display as 0.00 using this rounding method, these weights are shown as <0.005.

Timing of data

Constituents & Weights are generally published in arrears and contain the data as at the most recent quarter-end. However, some spreadsheets are updated on a more frequent basis. Please refer to the data date shown.

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from lseg.com/ftse-russell

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com;
or call your regional Client Services Team office:

Europe, Middle East & Africa
London: + 44 (0) 20 7866 1810

Americas
New York: +1 877 503 6437

Asia Pacific
Hong Kong: + 852 2164 3333
Tokyo: + 81 (3) 6441 1430