

FTSE US Risk Premium Dividend Yield Long Only Index

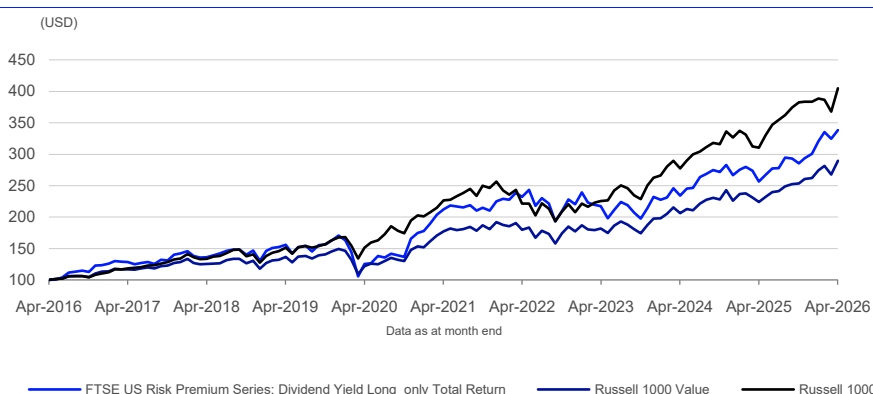
Data as at: 30 April 2026

The FTSE US Risk Premium Dividend Yield Long Only Index includes high dividend paying US large/mid cap stocks and maximizes industry participation providing both diversification and yield.

In each industry, dividend yield is calculated by summing dividends per share for each stock over the last 12 months and dividing by the stock price as of the calculation date. Each stock is given a z-score, ranging +3.0 to -3.0, based on the magnitude of its dividend yield vs other stocks in the industry. Stock z-scores for all industries are combined and ranked highest to lowest.

The top 40 ranked stocks are selected. Reconstitution/rebalancing is monthly. All constituents are equal weighted.

10-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 US Risk Premium Series: Dividend Yield Long only Total Return	5.6	18.5	12.5	32.0	55.7	59.4	15.9	9.8	14.4	15.5	17.5
Russell 1000 Value	5.6	14.1	10.4	29.3	59.1	63.2	16.8	10.3	11.2	11.9	14.9
Russell 1000	4.1	5.8	5.5	30.4	79.3	78.7	21.5	12.3	12.6	13.1	15.8

* 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 US Risk Premium Series: Dividend Yield Long only Total Return	43.4	15.5	-8.2	30.6	2.4	28.9	-2.0	5.1	15.0	12.8
Russell 1000 Value	17.3	13.7	-8.3	26.5	2.8	25.2	-7.5	11.5	14.4	15.9
Russell 1000	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5	24.5	17.4

FEATURES

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

The index uses a transparent, rules-based construction process. 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 (USD) 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 US Risk Premium Series: Dividend Yield Long only Total Return	2.1	1.1	0.6	0.6	-7.4	-18.8	-21.8	-47.7
Russell 1000 Value	2.6	1.4	0.7	0.7	-6.8	-15.6	-19.0	-38.3
Russell 1000	2.4	1.7	0.8	1.0	-8.8	-19.1	-25.1	-34.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
 Drawdown - based on daily data

Top 5 Constituents

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Texas Instruments	Technology Hardware and Equipment	86,727	3.45
Microchip Technology	Technology Hardware and Equipment	86,139	3.43
Qualcomm	Technology Hardware and Equipment	83,531	3.33
Price (T. Rowe) Group	Investment Banking and Brokerage Services	68,368	2.72
Fidelity National Financial Inc	Non-life Insurance	67,548	2.69
Totals		392,313	15.63

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	5	378,526	15.08
1510	Telecommunications	1	57,312	2.28
2010	Health Care	2	116,800	4.65
3010	Banks	2	133,164	5.30
3020	Financial Services	3	198,245	7.90
3030	Insurance	3	188,527	7.51
3510	Real Estate	2	129,429	5.16
4010	Automobiles and Parts	2	123,445	4.92
4030	Media	1	61,023	2.43
4040	Retailers	2	120,567	4.80
4510	Food Beverage and Tobacco	3	183,129	7.30
5020	Industrial Goods and Services	7	413,147	16.46
5510	Basic Resources	1	51,042	2.03
5520	Chemicals	1	55,470	2.21
6010	Energy	2	119,996	4.78
6510	Utilities	3	180,509	7.19
Totals		40	2,510,331	100.00

Index Characteristics

Attributes	FTSE US Risk Premium Series: Dividend Yield Long only Total Return
Number of constituents	40
Dividend Yield %	4.46
Constituent (Wgt %)	
Average	2.50
Largest	3.45
Median	2.43
Top 10 Holdings (Wgt %)	28.80

INFORMATION

Index Universe

FTSE USA Index

Base Date

3 August 2001

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, EUR, GBP, JPY

Review Dates

Monthly

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