

# FTSE US Risk Premium Extended Price Momentum Long Only Index

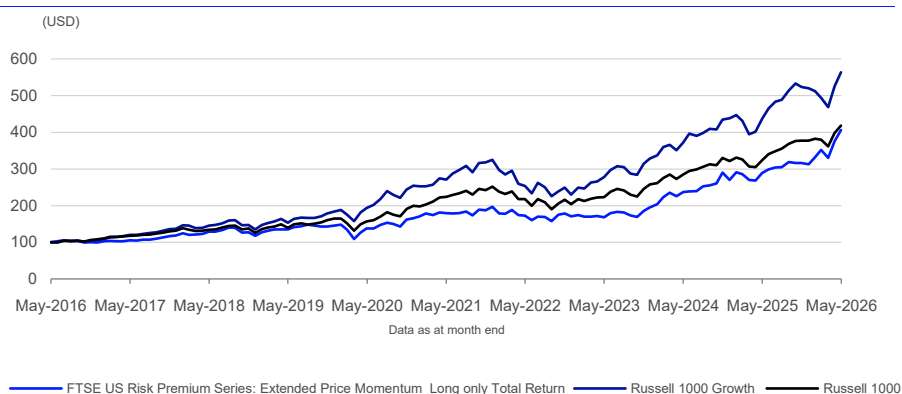
Data as at: 29 May 2026

The FTSE US Risk Premium Extended Price Momentum Long Only Index includes high total return US large/mid cap stocks and maximizes industry participation providing both diversification and momentum.

In each industry, extended price momentum is calculated by generating each stock's 11 month total return lagged by one month divided by the 90-day realised volatility as of the calculation date. Each stock is given a z-score, ranging +3.0 to -3.0, based on the magnitude of its extended price momentum 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: Extended Price Momentum Long only Total Return	15.5	28.5	29.7	40.4	141.4	126.6	34.1	17.8	15.5	15.5	17.9
Russell 1000 Growth	14.1	7.7	8.3	28.9	102.6	108.1	26.5	15.8	15.5	17.2	19.4
Russell 1000	10.0	10.9	10.9	28.8	87.6	87.0	23.3	13.3	12.0	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 US Risk Premium Series: Extended Price Momentum Long only Total Return	-0.2	19.0	-0.8	23.5	14.1	18.6	-13.0	14.0	38.3	16.1
Russell 1000 Growth	7.1	30.2	-1.5	36.4	38.5	27.6	-29.1	42.7	33.4	18.7
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: Extended Price Momentum Long only Total Return	2.6	2.2	1.0	0.8	-8.9	-20.4	-21.8	-38.6
Russell 1000 Growth	1.9	1.5	0.8	1.1	-16.3	-23.4	-32.7	-32.7
Russell 1000	2.4	1.8	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 %
Micron Technology	Technology Hardware and Equipment	229,436	4.42
Rocket Lab Corporation (A)	Aerospace and Defense	212,497	4.09
Sandisk Corporation	Technology Hardware and Equipment	188,894	3.64
Seagate Technology Holdings PLC	Technology Hardware and Equipment	159,596	3.07
Western Digital	Technology Hardware and Equipment	149,391	2.88
<b>Totals</b>		<b>939,814</b>	<b>18.11</b>

**ICB Supersector Breakdown**

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	4	727,317	14.01
1510	Telecommunications	1	134,394	2.59
2010	Health Care	4	484,532	9.34
3010	Banks	4	484,216	9.33
3020	Financial Services	4	508,447	9.80
3510	Real Estate	3	361,811	6.97
4020	Consumer Products and Services	1	121,806	2.35
4030	Media	1	122,018	2.35
4510	Food Beverage and Tobacco	2	248,870	4.79
5010	Construction and Materials	2	234,711	4.52
5020	Industrial Goods and Services	6	814,053	15.68
5510	Basic Resources	2	258,308	4.98
6010	Energy	2	230,677	4.44
6510	Utilities	4	459,138	8.85
<b>Totals</b>		<b>40</b>	<b>5,190,299</b>	<b>100.00</b>

**Index Characteristics**

Attributes	FTSE US Risk Premium Series: Extended Price Momentum Long only Total Return
Number of constituents	40
Dividend Yield %	1.56
Constituent (Wgt %)	
Average	2.50
Largest	4.42
Median	2.35
Top 10 Holdings (Wgt %)	31.13

**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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