

FTSE US Risk Premium Dividend Yield Long Only Index

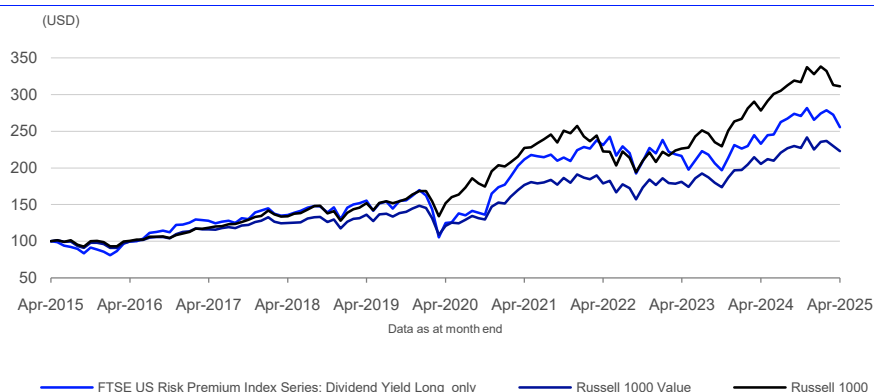
Data as at: 30 April 2025

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 Index Series: Dividend Yield Long only | -6.9 | -5.7 | -3.9 | 9.6 | 10.4 | 104.5 | 3.4 | 15.4 | 18.8 | 18.2 | 19.7 |
| Russell 1000 Value | -5.4 | -1.9 | -1.0 | 8.6 | 24.6 | 84.2 | 7.6 | 13.0 | 16.2 | 15.4 | 15.7 |
| Russell 1000 | -8.0 | -1.8 | -5.1 | 11.9 | 40.0 | 104.9 | 11.9 | 15.4 | 19.5 | 16.9 | 16.4 |

* 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) | 2015 | 2016 | 2017 | 2018 | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|---|-------|------|------|------|------|------|------|-------|------|------|
| FTSE US Risk Premium Index Series: Dividend Yield Long only | -13.4 | 43.4 | 15.5 | -8.2 | 30.6 | 2.4 | 28.9 | -2.0 | 5.1 | 15.0 |
| Russell 1000 Value | -3.8 | 17.3 | 13.7 | -8.3 | 26.5 | 2.8 | 25.2 | -7.5 | 11.5 | 14.4 |
| Russell 1000 | 0.9 | 12.1 | 21.7 | -4.8 | 31.4 | 21.0 | 26.5 | -19.1 | 26.5 | 24.5 |

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 Index Series: Dividend Yield Long only | 0.5 | 0.1 | 0.8 | 0.5 | -18.8 | -21.1 | -21.8 | -47.7 |
| Russell 1000 Value | 0.5 | 0.4 | 0.8 | 0.5 | -15.6 | -15.6 | -19.0 | -38.3 |
| Russell 1000 | 0.6 | 0.6 | 0.9 | 0.8 | -19.1 | -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 % |
|---------------------------------|-----------------------------------|-----------------|-------|
| Seagate Technology Holdings PLC | Technology Hardware and Equipment | 41,671 | 2.86 |
| Firstenergy Corp. | Electricity | 41,254 | 2.83 |
| Hewlett Packard Enterprise | Software and Computer Services | 40,878 | 2.80 |
| Crown Castle Inc | Real Estate Investment Trusts | 39,458 | 2.71 |
| Ford Motor Company | Automobiles and Parts | 38,810 | 2.66 |
| Totals | | 202,072 | 13.86 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|-------------------------------|-------------|-----------------|--------|
| 1010 | Technology | 6 | 228,787 | 15.69 |
| 1510 | Telecommunications | 1 | 37,773 | 2.59 |
| 2010 | Health Care | 3 | 107,061 | 7.34 |
| 3010 | Banks | 2 | 72,323 | 4.96 |
| 3020 | Financial Services | 3 | 112,908 | 7.74 |
| 3510 | Real Estate | 6 | 218,313 | 14.97 |
| 4010 | Automobiles and Parts | 1 | 38,810 | 2.66 |
| 4030 | Media | 1 | 35,967 | 2.47 |
| 4040 | Retailers | 2 | 71,265 | 4.89 |
| 4510 | Food Beverage and Tobacco | 3 | 111,541 | 7.65 |
| 5020 | Industrial Goods and Services | 6 | 207,669 | 14.24 |
| 5520 | Chemicals | 1 | 32,154 | 2.21 |
| 6010 | Energy | 1 | 32,109 | 2.20 |
| 6510 | Utilities | 4 | 151,527 | 10.39 |
| Totals | | 40 | 1,458,205 | 100.00 |

Index Characteristics

| Attributes | FTSE US Risk Premium Index Series: Dividend Yield Long only |
|-------------------------|--|
| Number of constituents | 40 |
| Dividend Yield % | 5.80 |
| Constituent (Wgt %) | |
| Average | 2.50 |
| Largest | 2.86 |
| Median | 2.53 |
| Top 10 Holdings (Wgt %) | 27.03 |

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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info@ftserussell.com

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call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659