

FTSE US Risk Premium Free Cash Flow Yield Long Only Index

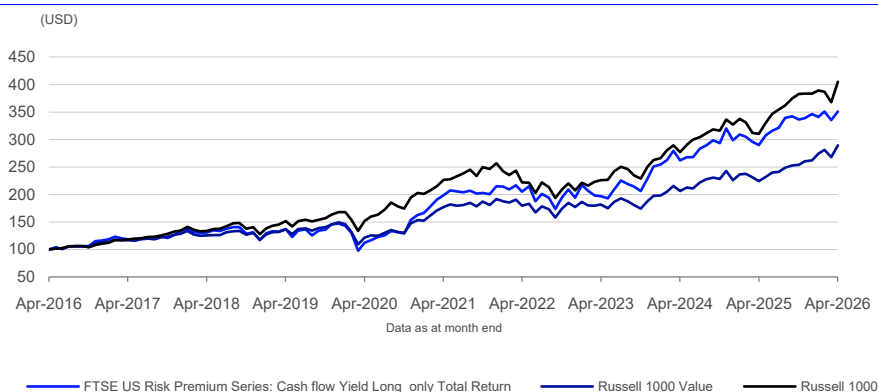
Data as at: 30 April 2026

The FTSE US Risk Premium Free Cash Flow Yield Long Only Index includes high free cash flow yield US large/mid cap stocks and maximizes industry participation providing both diversification and value.

In each industry, free cash flow yield is calculated by generating each stock's trailing 12 month net cash flow from operating activities plus the most recently reported value of the trailing 12 months capital expenditures divided by full market cap as of the calculation date. Each stock is given a z-score, ranging +3.0 to -3.0, based on the magnitude of its free cash flow 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: Cash flow Yield Long only Total Return	2.8	4.3	1.3	20.9	77.9	76.4	21.2	12.0	14.3	15.1	18.2
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: Cash flow Yield Long only Total Return	26.1	15.0	-12.4	26.1	10.7	31.8	-9.6	29.2	19.2	15.8
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: Cash flow Yield Long only Total Return	1.4	1.5	0.7	0.6	-6.8	-19.1	-22.7	-46.0
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 %
Centene Corp	Health Care Providers	65,722	3.88
SBA Communications	Real Estate Investment Trusts	51,508	3.04
State Street Corp.	Investment Banking and Brokerage Services	48,399	2.85
Interactive Brokers Group	Investment Banking and Brokerage Services	47,505	2.80
Metlife	Life Insurance	45,393	2.68
Totals		258,528	15.24

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	8	327,753	19.32
1510	Telecommunications	2	68,409	4.03
2010	Health Care	4	186,000	10.97
3020	Financial Services	2	95,904	5.65
3030	Insurance	2	90,586	5.34
3510	Real Estate	3	138,103	8.14
4010	Automobiles and Parts	1	41,953	2.47
4030	Media	2	84,337	4.97
4510	Food Beverage and Tobacco	2	81,478	4.80
4520	Personal Care Drug and Grocery Stores	1	37,754	2.23
5020	Industrial Goods and Services	6	260,104	15.34
5510	Basic Resources	2	79,175	4.67
6010	Energy	1	40,914	2.41
6510	Utilities	4	163,589	9.65
Totals		40	1,696,059	100.00

Index Characteristics

Attributes	FTSE US Risk Premium Series: Cash flow Yield Long only Total Return
Number of constituents	40
Dividend Yield %	2.05
Constituent (Wgt %)	
Average	2.50
Largest	3.88
Median	2.48
Top 10 Holdings (Wgt %)	28.42

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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