

# FTSE US Risk Premium Seasonality Long Only Index

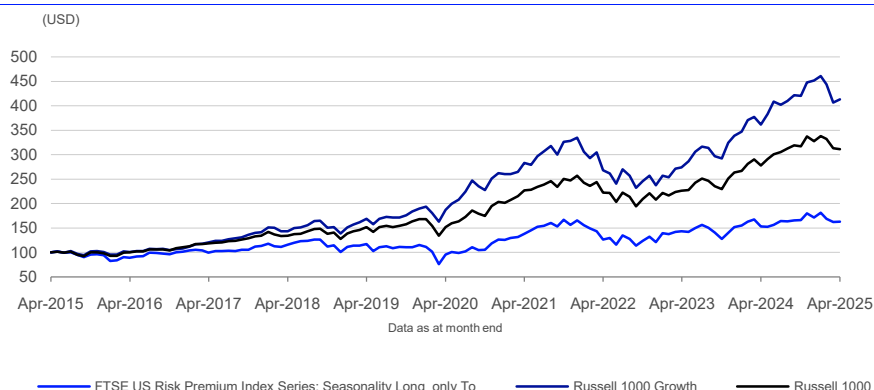
Data as at: 30 April 2025

The FTSE US Risk Premium Seasonality Long Only Index includes high momentum US large/mid cap stocks.

Seasonality identifies stocks that have historically outperformed the broader US large/mid cap equity market in the coming month. The index generates each stock's excess total return for the coming month for each of the prior seven years. Excess total return is the stock's one month total return minus the FTSE USA Index one month total return. A seven year average is calculated for each stock's excess total return. Stocks are ranked highest to lowest based on their seasonality score.

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: Seasonality Long only To | -9.8     | -1.8 | -5.0 | 6.7  | 29.3 | 70.9  | 8.9          | 11.3 | 22.4           | 22.3 | 21.9 |
| Russell 1000 Growth   | -10.2    | -1.7 | -8.5 | 14.4 | 54.3 | 121.2 | 15.6         | 17.2 | 25.0           | 20.7 | 19.4 |
| 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: Seasonality Long only To | -3.0 | 7.5  | 11.8 | -10.8 | 14.0 | 9.4  | 31.1 | -26.8 | 25.3 | 13.2 |
| Russell 1000 Growth   | 5.7  | 7.1  | 30.2 | -1.5  | 36.4 | 38.5 | 27.6 | -29.1 | 42.7 | 33.4 |
| 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:<br>Seasonality Long only To | 0.3               | 0.3 | 0.5 | 0.2  | -20.5        | -21.1 | -35.0 | -49.7 |
| Russell 1000 Growth  | 0.6               | 0.7 | 0.9 | 0.9  | -23.4        | -23.4 | -32.7 | -32.7 |
| 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 % |
|-----------------------------|--------------------------------|-----------------|-------|
| Vistra Corp                 | Electricity                    | 90,401          | 2.91  |
| Discover Financial Services | Banks                          | 87,643          | 2.82  |
| Quest Diagnostics           | Medical Equipment and Services | 86,266          | 2.78  |
| Royal Caribbean Group       | Travel and Leisure             | 85,675          | 2.76  |
| GoDaddy                     | Software and Computer Services | 85,623          | 2.75  |
| Totals                      |                                | 435,609         | 14.01 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector                       | No. of Cons | Net MCap (USDm) | Wgt %  |
|----------|---------------------------------------|-------------|-----------------|--------|
| 1010     | Technology                            | 4           | 325,238         | 10.46  |
| 2010     | Health Care                           | 1           | 86,266          | 2.78   |
| 3010     | Banks                                 | 1           | 87,643          | 2.82   |
| 3030     | Insurance                             | 1           | 75,322          | 2.42   |
| 4020     | Consumer Products and Services        | 4           | 322,018         | 10.36  |
| 4030     | Media                                 | 1           | 80,269          | 2.58   |
| 4050     | Travel and Leisure                    | 4           | 325,472         | 10.47  |
| 4510     | Food Beverage and Tobacco             | 2           | 159,575         | 5.13   |
| 4520     | Personal Care Drug and Grocery Stores | 1           | 77,927          | 2.51   |
| 5010     | Construction and Materials            | 1           | 78,419          | 2.52   |
| 5020     | Industrial Goods and Services         | 4           | 320,993         | 10.33  |
| 6010     | Energy                                | 14          | 1,000,107       | 32.17  |
| 6510     | Utilities                             | 2           | 169,155         | 5.44   |
| Totals   |                                       | 40          | 3,108,404       | 100.00 |

Index Characteristics

| Attributes              | FTSE US Risk Premium Index Series:<br>Seasonality Long only To |
|-------------------------|--|
| Number of constituents  | 40   |
| Dividend Yield %        | 1.83   |
| Constituent (Wgt %)     |  |
| Average                 | 2.50   |
| Largest                 | 2.91   |
| Median                  | 2.54   |
| Top 10 Holdings (Wgt %) | 27.29  |

INFORMATION

Index Universe

FTSE USA Index

Base Date

1 October 2006

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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