FTSE US Risk Premium Low Volatility Long Only Index

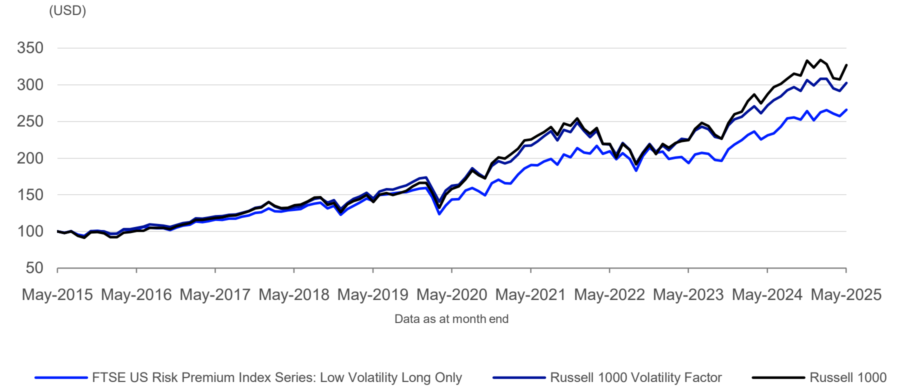
Data as at: 30 May 2025

The FTSE US Risk Premium Low Volatility Long Only Index includes low volatility US large/mid cap stocks and maximizes industry participation providing both diversification and reduced volatility.

In each industry, low volatility is calculated by generating each stock's 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 low volatility 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: Low Volatility Long Only	0.2	0.6	5.6	15.1	27.0	84.9	8.3	13.1	14.2	12.3	14.3
Russell 1000 Volatility Factor	-1.9	-1.3	1.1	11.2	38.2	86.4	11.4	13.3	15.7	13.8	14.7
Russell 1000	-0.4	-1.8	1.0	13.7	49.1	107.0	14.3	15.7	19.9	16.1	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: Low Volatility Long Only	3.7	8.2	17.2	-2.8	29.1	7.7	25.3	-3.1	5.6	15.2
Russell 1000 Volatility Factor	3.1	11.6	20.0	-2.4	32.2	13.7	26.9	-16.1	21.2	18.3
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: Low Volatility Long Only	1.1	0.7	0.9	0.7	-12.0	-13.2	-17.2	-34.1
Russell 1000 Volatility Factor	0.8	0.8	0.9	0.8	-15.2	-16.2	-22.9	-33.5
Russell 1000	0.7	0.9	1.0	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 %
Microsoft Corp	Software and Computer Services	162,497	2.83
CSX Corp	Industrial Transportation	157,013	2.73
Expand Energy Corp	Oil Gas and Coal	155,940	2.71
L3Harris Technologies	Aerospace and Defense	154,939	2.70
Gen Digital Inc	Software and Computer Services	153,594	2.67
Totals		**783,983**	**13.64**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	9	1,320,702	22.97
2010	Health Care	2	304,728	5.30
3020	Financial Services	1	145,520	2.53
3510	Real Estate	4	549,125	9.55
4020	Consumer Products and Services	2	257,497	4.48
4040	Retailers	3	410,825	7.15
4050	Travel and Leisure	1	136,986	2.38
4510	Food Beverage and Tobacco	1	139,282	2.42
4520	Personal Care Drug and Grocery Stores	1	138,836	2.41
5020	Industrial Goods and Services	8	1,185,260	20.62
5510	Basic Resources	1	144,916	2.52
5520	Chemicals	2	291,327	5.07
6010	Energy	5	724,121	12.60
Totals		**40**	**5,749,125**	**100.00**

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: Low Volatility Long Only
Number of constituents	40
Dividend Yield %	1.82
Constituent (Wgt %)	
Average	2.50
Largest	2.83
Median	2.50
Top 10 Holdings (Wgt %)	26.83

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

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