

# FTSE US Risk Premium Extended Price Momentum Long Only Index

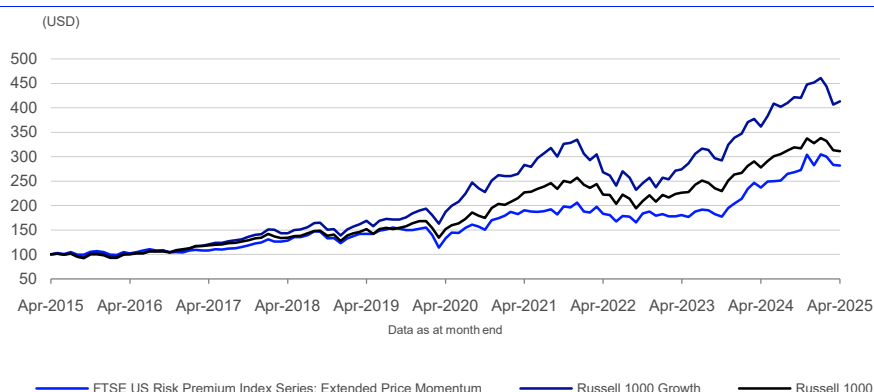
Data as at: 30 April 2025

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 Index Series: Extended Price Momentum	-7.6	3.1	-0.4	18.8	53.9	112.2	15.5	16.2	21.6	16.7	17.7
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: Extended Price Momentum	8.6	-0.2	19.0	-0.8	23.5	14.1	18.6	-13.0	14.0	38.3
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: Extended Price Momentum	0.8	0.9	0.9	0.6	-20.4	-20.4	-21.8	-38.6
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 %
Palantir Technologies	Software and Computer Services	132,122	3.52
GE Vernova	General Industrials	114,362	3.05
Carvana	Retailers	110,032	2.93
SPOTIFY TECHNOLOGY SA	Media	105,096	2.80
Walmart	Retailers	104,295	2.78
Totals		565,906	15.07

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	7	687,369	18.31
1510	Telecommunications	1	92,219	2.46
2010	Health Care	6	564,982	15.05
3020	Financial Services	2	184,632	4.92
3030	Insurance	1	83,705	2.23
3510	Real Estate	2	189,725	5.05
4030	Media	2	187,917	5.00
4040	Retailers	2	214,326	5.71
4050	Travel and Leisure	1	93,836	2.50
4510	Food Beverage and Tobacco	1	94,469	2.52
5020	Industrial Goods and Services	8	752,578	20.04
5510	Basic Resources	1	80,614	2.15
5520	Chemicals	1	86,542	2.30
6010	Energy	3	258,635	6.89
6510	Utilities	2	183,442	4.89
Totals		40	3,754,992	100.00

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: Extended Price Momentum
Number of constituents	40
Dividend Yield %	1.31
Constituent (Wgt %)	
Average	2.50
Largest	3.52
Median	2.47
Top 10 Holdings (Wgt %)	28.27

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](mailto:info@ftserussell.com)

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email [info@ftserussell.com](mailto:info@ftserussell.com); or  
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**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