

FTSE US Risk Premium Size Long Only Index

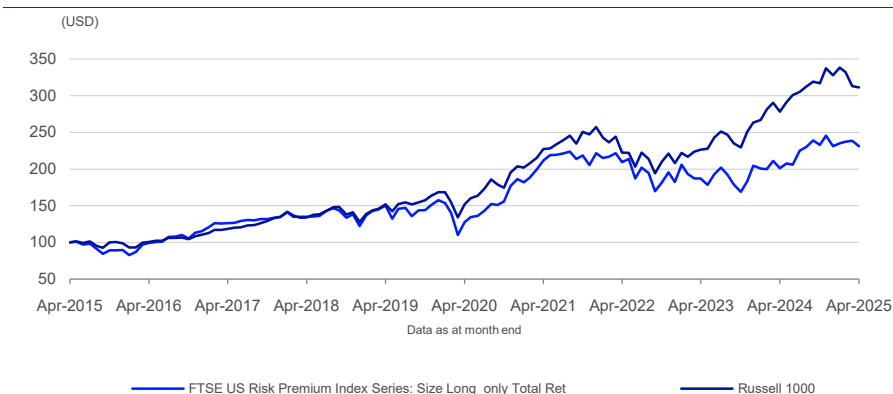
Data as at: 30 April 2025

The FTSE US Risk Premium Size Long Only Index includes US mid cap stocks and maximizes industry participation providing both diversification and smaller company exposure.

In each industry, size - or smaller company exposure - is calculated by generating free float market capitalisation of each company as of the calculation date. Each stock is given a z-score, ranging +3.0 to -3.0, based on the magnitude of its size 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: Size Long only Total Ret | -1.7 | -0.8 | -0.2 | 15.0 | 10.4 | 81.3 | 3.3 | 12.6 | 16.8 | 20.6 | 19.8 |
| 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: Size Long only Total Ret | -7.2 | 28.7 | 16.8 | -9.1 | 28.8 | 18.0 | 18.9 | -17.5 | 12.0 | 13.2 |
| Russell 1000 | 0.9 | 12.1 | 21.7 | -4.8 | 31.4 | 21.0 | 26.5 | -19.1 | 26.5 | 24.5 |

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: Size Long only Total Ret | 0.9 | 0.1 | 0.6 | 0.4 | | -13.5 | -24.1 | -27.0 | -41.8 |
| 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

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.

Top 5 Constituents

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|----------------------------------|--------------------------------------|-----------------|-------|
| NRG Energy | Electricity | 17,488 | 2.96 |
| CenterPoint Energy | Gas Water and Multi-utilities | 16,307 | 2.76 |
| Allegion PLC | Electronic and Electrical Equipment | 16,256 | 2.76 |
| Charter Communications Inc. Cl A | Telecommunications Service Providers | 16,199 | 2.75 |
| Firstenergy Corp. | Electricity | 16,162 | 2.74 |
| Totals | | 82,413 | 13.97 |

ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|-------------------------------|-------------|-----------------|--------|
| 1510 | Telecommunications | 3 | 46,814 | 7.93 |
| 2010 | Health Care | 4 | 58,284 | 9.88 |
| 3510 | Real Estate | 12 | 172,319 | 29.21 |
| 4510 | Food Beverage and Tobacco | 5 | 74,369 | 12.61 |
| 5020 | Industrial Goods and Services | 4 | 55,778 | 9.45 |
| 5510 | Basic Resources | 1 | 14,593 | 2.47 |
| 5520 | Chemicals | 1 | 14,077 | 2.39 |
| 6510 | Utilities | 10 | 153,735 | 26.06 |
| Totals | | 40 | 589,968 | 100.00 |

Index Characteristics

| Attributes | FTSE US Risk Premium Index Series: Size Long only Total Ret |
|-------------------------|--|
| Number of constituents | 40 |
| Dividend Yield % | 3.13 |
| Constituent (Wgt %) | |
| Average | 2.50 |
| Largest | 2.96 |
| Median | 2.51 |
| Top 10 Holdings (Wgt %) | 27.23 |

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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