

FTSE US Risk Premium Return on Equity Long Only Index

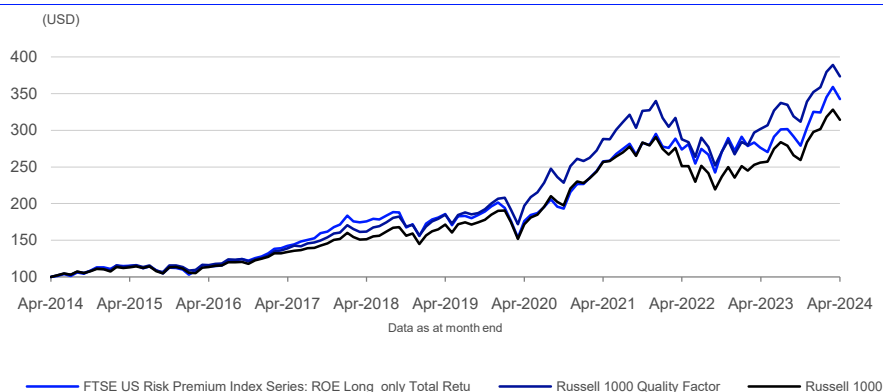
Data as at: 30 April 2024

The FTSE US Risk Premium Return on Equity Long Only Index includes high return on equity US large/mid cap stocks and maximizes industry participation providing both diversification and quality.

In each industry, return on equity is calculated by generating each stock's trailing 12 month net income divided by average equity as of the calculation date. Average equity is defined as the average of the common equity for the most recent fiscal year and the previous fiscal year. Each stock is given a z-score, ranging +3.0 to -3.0, based on the magnitude of its return on equity 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: ROE Long only Total Retu	5.6	22.7	5.3	23.8	33.0	84.5	10.0	13.0	12.2	17.6	19.8
Russell 1000 Quality Factor	4.1	19.9	6.0	23.7	29.6	102.0	9.0	15.1	12.5	18.0	18.9
Russell 1000	4.2	21.2	5.6	22.8	22.4	83.2	7.0	12.9	11.9	17.6	18.9

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE US Risk Premium Index Series: ROE Long only Total Retu	17.7	-2.8	16.4	34.2	-9.1	29.2	12.5	30.3	-7.8	19.5
Russell 1000 Quality Factor	13.3	2.1	10.7	28.1	-2.7	32.2	26.3	30.2	-21.4	31.9
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

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: ROE Long only Total Retu	1.9	0.6	0.7	0.8	-9.3	-18.1	-36.4	-36.4
Russell 1000 Quality Factor	1.8	0.5	0.8	0.9	-9.2	-26.6	-32.1	-32.1
Russell 1000	1.9	0.4	0.7	0.8	-10.3	-25.1	-34.6	-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	219,092	2.86
First Citizens BancSh A	Banks	207,579	2.71
Palo Alto Networks	Software and Computer Services	205,997	2.69
Lockheed Martin Corp	Aerospace and Defense	205,659	2.69
Colgate-Palmolive	Personal Care Drug and Grocery Stores	205,388	2.68
Totals		1,043,715	13.63

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	7	1,347,786	17.60
1510	Telecommunications	1	192,237	2.51
2010	Health Care	6	1,155,390	15.09
3010	Banks	1	207,579	2.71
3020	Financial Services	4	767,881	10.03
3510	Real Estate	4	729,829	9.53
4050	Travel and Leisure	1	191,456	2.50
4520	Personal Care Drug and Grocery Stores	2	403,335	5.27
5020	Industrial Goods and Services	9	1,685,795	22.02
5510	Basic Resources	1	177,212	2.31
5520	Chemicals	1	186,395	2.43
6010	Energy	1	196,893	2.57
6510	Utilities	2	415,458	5.43
Totals		40	7,657,248	100.00

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: ROE Long only Total Retu
Number of constituents	40
Dividend Yield %	1.60
Constituent (Wgt %)	
Average	2.50
Largest	2.86
Median	2.51
Top 10 Holdings (Wgt %)	26.71

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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