FTSE US Risk Premium Seasonality Long Only Index

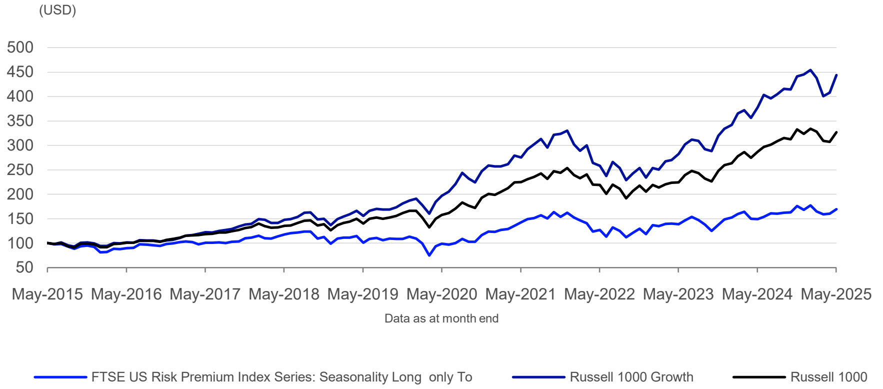
Data as at: 30 May 2025

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	2.6	-3.8	0.7	13.5	33.5	71.3	10.1	11.4	23.3	21.5	21.9
Russell 1000 Growth	1.4	0.6	-0.3	17.6	72.1	125.8	19.8	17.7	25.4	19.6	19.5
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: 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: Seasonality Long only To	0.6	0.5	0.5	0.2	-20.5	-21.1	-35.0	-49.7
Russell 1000 Growth	0.7	1.0	0.9	0.9	-23.4	-23.4	-32.7	-32.7
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 %
THE TRADE DESK	Media	211,093	3.26
Carvana	Retailers	201,509	3.12
Broadcom	Technology Hardware and Equipment	189,289	2.93
First Solar Inc	Alternative Energy	189,093	2.92
Super Micro Computer	Technology Hardware and Equipment	189,051	2.92
Totals		**980,035**	**15.15**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	18	3,009,449	46.53
2010	Health Care	3	417,189	6.45
3020	Financial Services	3	489,631	7.57
3510	Real Estate	1	150,012	2.32
4020	Consumer Products and Services	4	565,354	8.74
4030	Media	2	371,638	5.75
4040	Retailers	3	509,131	7.87
5020	Industrial Goods and Services	3	469,453	7.26
6010	Energy	3	485,693	7.51
Totals		**40**	**6,467,550**	**100.00**

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: Seasonality Long only To
Number of constituents	40
Dividend Yield %	0.55
Constituent (Wgt %)	
Average	2.50
Largest	3.26
Median	2.45
Top 10 Holdings (Wgt %)	29.43

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

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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