

# FTSE US Risk Premium Seasonality Long Only Index

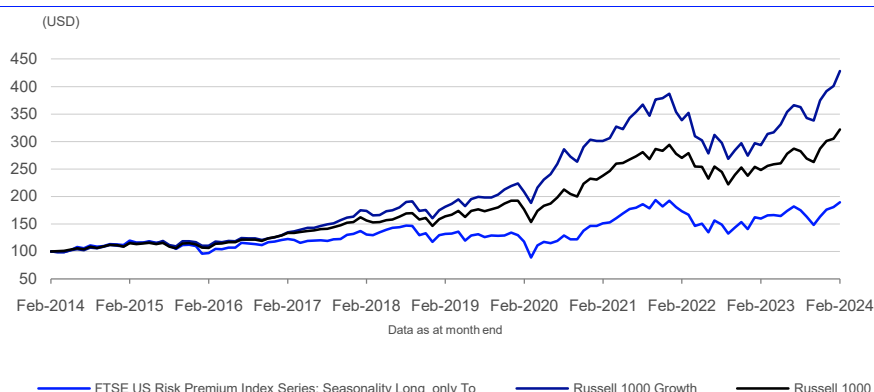
Data as at: 29 February 2024

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	16.1	8.4	7.4	18.4	25.5	43.4	7.9	7.5	17.2	24.9	27.7
Russell 1000 Growth	14.3	18.2	9.5	45.9	42.3	136.3	12.5	18.8	15.2	21.5	20.6
Russell 1000	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	18.8

\* 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: Seasonality Long only To	19.7	-3.0	7.5	11.8	-10.8	14.0	9.4	31.1	-26.8	25.3
Russell 1000 Growth	13.0	5.7	7.1	30.2	-1.5	36.4	38.5	27.6	-29.1	42.7
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: Seasonality Long only To	1.0	0.3	0.3	0.3	-20.4	-35.0	-46.6	-49.7
Russell 1000 Growth	3.0	0.6	0.9	0.9	-9.8	-32.7	-32.7	-32.7
Russell 1000	2.4	0.6	0.8	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 %
Nvidia	Technology Hardware and Equipment	99,293	2.99
THE TRADE DESK	Media	96,406	2.90
Applied Materials	Technology Hardware and Equipment	94,763	2.85
Block Inc (A)	Industrial Support Services	94,398	2.84
Enphase Energy Inc	Alternative Energy	94,190	2.83
Totals		479,050	14.41

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	13	1,078,800	32.44
1510	Telecommunications	1	82,852	2.49
2010	Health Care	1	87,362	2.63
3010	Banks	1	77,057	2.32
3020	Financial Services	1	86,488	2.60
3030	Insurance	2	156,051	4.69
3510	Real Estate	2	158,499	4.77
4020	Consumer Products and Services	1	71,966	2.16
4030	Media	1	96,406	2.90
4040	Retailers	1	83,174	2.50
4050	Travel and Leisure	3	241,898	7.27
5010	Construction and Materials	1	86,756	2.61
5020	Industrial Goods and Services	7	602,491	18.12
5510	Basic Resources	2	165,064	4.96
5520	Chemicals	1	78,354	2.36
6010	Energy	2	172,190	5.18
Totals		40	3,325,408	100.00

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: Seasonality Long only To
Number of constituents	40
Dividend Yield %	0.50
Constituent (Wgt %)	
Average	2.50
Largest	2.99
Median	2.49
Top 10 Holdings (Wgt %)	27.94

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

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info@ftserussell.com

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

**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