FTSE Russell Factsheet

FTSE US Risk Premium Size Long Only Index

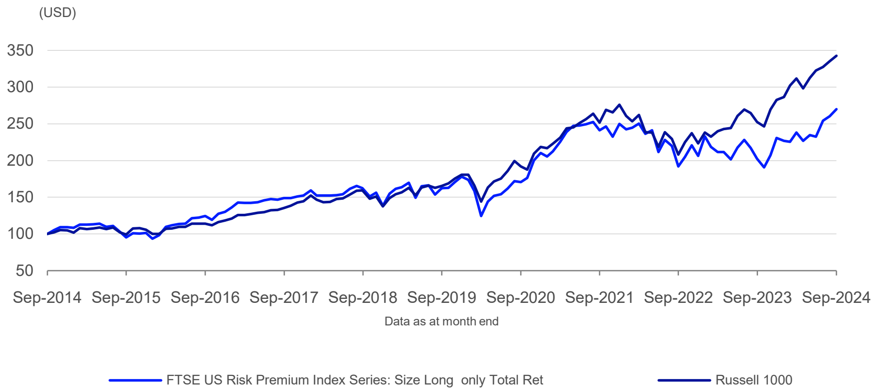
Data as at: 30 September 2024

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	16.1	13.2	16.9	33.5	11.9	66.5	3.8	10.7	16.2	22.0	23.8
Russell 1000	6.1	9.9	21.2	35.7	36.1	106.8	10.8	15.6	12.7	18.4	18.4

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
FTSE US Risk Premium Index Series: Size Long only Total Ret	19.8	-7.2	28.7	16.8	-9.1	28.8	18.0	18.9	-17.5	12.0
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5

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	2.0	0.1	0.5	0.5	-7.1	-27.0	-41.8	-41.8
Russell 1000	2.8	0.6	0.9	0.8	-8.5	-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

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 %
AES Corp.	Electricity	13,844	3.65
Zillow Group CL C	Real Estate Investment and Services Development	13,650	3.60
Pentair plc	Electronic and Electrical Equipment	13,035	3.44
Trimble	Electronic and Electrical Equipment	12,948	3.41
CenterPoint Energy	Gas Water and Multi-utilities	12,740	3.36
Totals		**66,218**	**17.46**

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1510	Telecommunications	2	22,877	6.03
3510	Real Estate	10	121,464	32.03
4520	Personal Care Drug and Grocery Stores	1	11,452	3.02
5020	Industrial Goods and Services	11	135,641	35.77
5520	Chemicals	1	12,216	3.22
6510	Utilities	6	75,540	19.92
Totals		**31**	**379,190**	**100.00**

Index Characteristics

Attributes	FTSE US Risk Premium Index Series: Size Long only Total Ret
Number of constituents	31
Dividend Yield %	2.99
Constituent (Wgt %)	
Average	3.23
Largest	3.65
Median	3.22
Top 10 Holdings (Wgt %)	34.08

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

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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