

FR US 500 Equity Index

FACTSHEET

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The FR US 500 Equity Index is part of FR Global Equity Indices family. The indices are free float adjusted, market capitalisation weighted, and are designed to serve as broad market benchmarks to track the performance of liquid equities worldwide.

FR US 500 Index is free float adjusted, market capitalisation weighted index. It is similar to any other FR Country Equity Index, except the final constituent selection. The constituents for FR US 500 are selected as Top 500 securities from FR US Index, which is called the parent index.

AVAILABLE INDEX VARIANTS

.TRX500USP- FR US 500 Price Return Index

.TRX500UST- FR US 500 Total Return Index

INDEX CHARACTERISTICS

Index RIC .TRX500UST

Number of Constituents	500
	Mkt Cap (USD Millions)
Largest	3555488139
Smallest	11591744.02
Average	97868999.63
Median	35857104.05

Selection:

FR US 500 Total Return Index, like any other FR Equity Index, market capitalisation weighted (market cap) and free float adjusted index.

To select index constituents, FR Global Equity Indices' liquidity methodology is applied, it is a four-tier approach that includes an Average Traded Value Approach along with minimum size, cumulative market capitalisation, and trading frequency. The comprehensive four tier approach ensures that all of the liquid securities in a market are covered, leaving only illiquid, infrequently traded, and micro-cap securities.

The liquidity methodology encompasses four types of filters, based on the following data sets:

- Free Float Adjusted Market Cap Filter: The objective is to remove micro caps.
- Average Daily Traded Value based on Volume and Value Weighted Average Price (VWAP) for the most recent period of 60 trading days: The objective of this filter is to remove companies that trade significantly less value than their peers and are therefore less liquid.
- Daily trading frequency based on most recent period of 60 trading days: The objective is to remove the securities that trade large volumes or block trades only occasionally, while not-trading during a large portion of the review window.
- Minimum thresholds for both full market capitalisation and free float adjusted market capitalisation: It aims to improve index liquidity by removing companies that are below the minimum size.

In order to qualify for index membership, candidate securities will need to pass ALL the filters independently.

Rebalance: Bi-annual

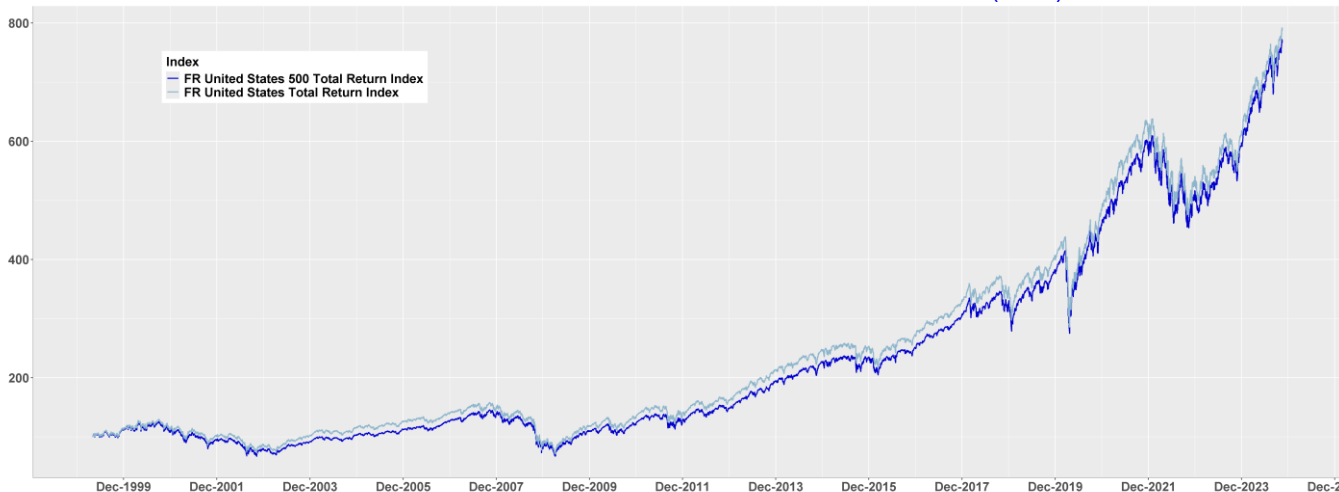
Index Distribution: Via Eikon and SFTP

TOP 10 CONSTITUENTS

<u>Company Name</u>	<u>Sector</u>	<u>Weight</u>
APPLE INC	Technology	7.27%
NVIDIA CORP	Technology	6.60%
MICROSOFT CORP	Technology	6.36%
	Consumer	
AMAZON.COM INC	Cyclicals	3.66%
META PLATFORMS INC	Technology	2.46%
ALPHABET INC	Technology	1.98%
ALPHABET INC-CL C ORD	Technology	1.77%
BROADCOM INC	Technology	1.68%
ELI LILLY AND CO	Healthcare	1.49%
JPMORGAN CHASE & CO	Financials	1.29%

Source: FTSE Russell. Past performance is no guarantee of future results. Returns shown before the index launch date reflect hypothetical historical performance. Please see disclaimer for important legal information.

HISTORICAL PERFORMANCE - 10-YEAR CUMULATIVE INDEX PERFORMANCE (USD)



Price Return – Annualized					
	YTD	1Y	3Y	5Y	10Y
FR US 500 TOTAL RETURN INDEX	23.44%	35.11%	9.88%	15.51%	13.60%
FR US TOTAL RETURN INDEX	22.10%	34.52%	8.89%	14.77%	12.94%

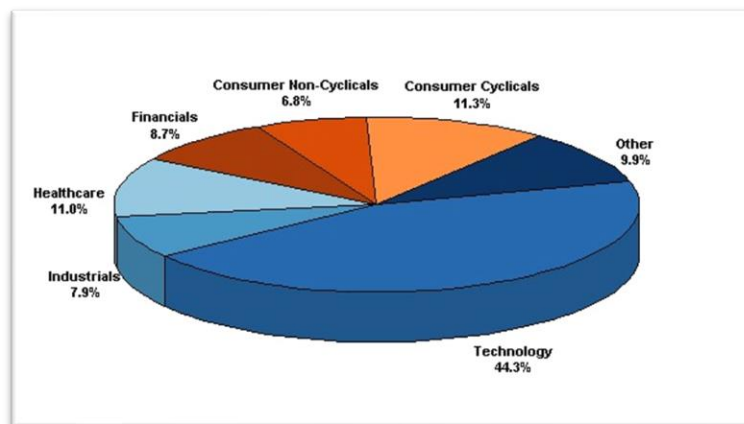
Index Returns – By Year					
	2020	2021	2022	2023	2024
FR US 500 TOTAL RETURN INDEX	20.18%	26.23%	-19.25%	26.80%	29.22%
FR US TOTAL RETURN INDEX	19.97%	24.72%	-19.24%	25.74%	27.51%

Annualized Standard Deviation					
	1Y	2Y	3Y	5Y	10Y
FR US 500 TOTAL RETURN INDEX	0.13	0.14	0.18	0.21	0.18
FR US TOTAL RETURN INDEX	0.13	0.15	0.18	0.21	0.18

Annualized Sharpe Ratio					
	1Y	2Y	3Y	5Y	10Y
FR US 500 TOTAL RETURN INDEX	2.81	2.01	0.56	0.74	0.77
FR US TOTAL RETURN INDEX	2.73	1.89	0.50	0.69	0.73

Data as of 15th October 2024

SECTOR WEIGHTS



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