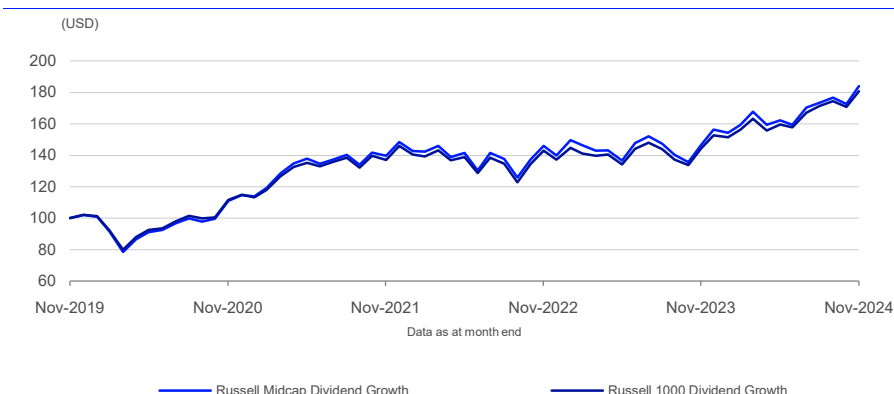


# Russell Midcap<sup>®</sup> Dividend Growth Index

Data as at: 29 November 2024

The Russell Dividend Growth Indexes are designed to represent the performance of companies that have successfully increased their dividend payments over a period of ten years. Companies are screened for liquidity and dividend status, then selected and equal weighted subject to a maximum sector weight of 30%. To maintain appropriate weightings, index constituents are rebalanced to equal weight on a quarterly basis.

## 5-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
Russell Midcap Dividend Growth	6.1	13.3	17.6	25.4	31.8	83.9	9.6	13.0	12.1	16.3	18.3
Russell 1000 Dividend Growth	5.5	13.3	18.4	25.2	32.0	80.8	9.7	12.6	10.9	15.3	17.4

\* 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
Russell Midcap Dividend Growth	16.4	1.0	21.2	17.1	-3.7	26.7	12.3	29.6	-5.9	11.9
Russell 1000 Dividend Growth	14.5	0.0	19.1	17.5	-3.5	28.3	12.4	27.1	-5.9	11.2

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Midcap Dividend Growth	2.1	0.6	0.7	0.8	-6.2	-15.8	-36.6	-36.6
Russell 1000 Dividend Growth	2.3	0.7	0.7	0.8	-5.9	-16.3	-35.6	-35.6

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

## FEATURES

### Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

### Investability

A transparent and replicable index construction strategy.

### Liquidity

Stocks in the underlying universe 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 end of day price and total return methodologies.

### Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Comfort Systems USA	Industrials	9	0.84
Raymond James Financial	Financials	8	0.76
Lithia Motors	Consumer Discretionary	8	0.72
Albemarle	Basic Materials	8	0.72
Snap-On Inc	Industrials	8	0.70
Synovus Financial Corp	Financials	7	0.69
Wintrust Financial Corp	Financials	7	0.69
Ameriprise Financial	Financials	7	0.69
Williams Sonoma	Consumer Discretionary	7	0.68
Cullen Frost Bankers	Financials	7	0.68
Totals		78	7.15

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	6	35	3.21
20	Health Care	7	39	3.61
30	Financials	42	273	25.09
35	Real Estate	17	93	8.56
40	Consumer Discretionary	15	89	8.16
45	Consumer Staples	15	84	7.76
50	Industrials	48	299	27.54
55	Basic Materials	10	61	5.63
65	Utilities	19	113	10.43
Totals		179	1,087	100.00

Index Characteristics

Attributes	Russell Midcap Dividend Growth
Number of constituents	179
Dividend Yield %	2.18
Constituent (Wgt %)	
Average	0.56
Largest	0.84
Median	0.56
Top 10 Holdings (Wgt %)	7.17

INFORMATION

Index Universe

Russell Midcap® Index

Index Launch

23 May 2018

Base Date

27 June 2008

Base Value

1000

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, CAD

Review Dates

Annually in June

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