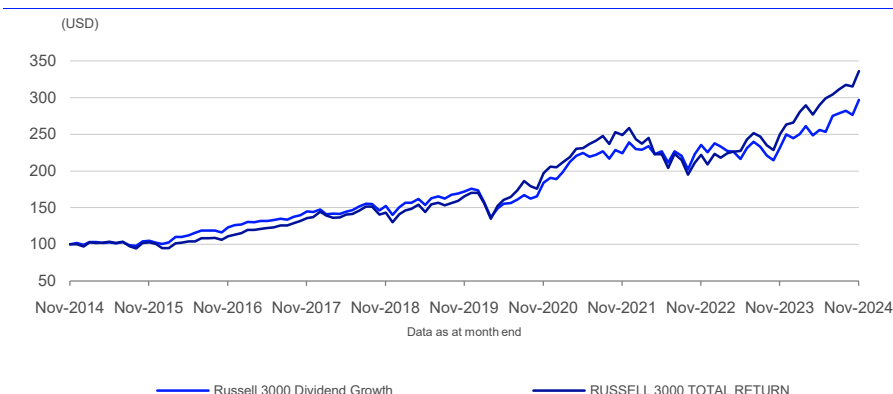


Russell 3000[®] Dividend Growth Index

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.

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
Russell 3000 Dividend Growth	6.4	15.9	18.7	28.0	32.5	72.4	9.8	11.5	13.4	16.1	17.7
RUSSELL 3000 TOTAL RETURN	8.1	15.9	27.7	34.5	35.1	103.1	10.5	15.2	12.6	18.1	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
Russell 3000 Dividend Growth	13.0	0.5	23.2	14.3	-2.7	25.6	8.3	25.5	-5.8	10.9
RUSSELL 3000 TOTAL RETURN	12.6	0.5	12.7	21.1	-5.2	31.0	20.9	25.7	-19.2	26.0

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 3000 Dividend Growth	2.1	0.6	0.7	0.8	-6.5	-16.2	-35.2	-35.2
RUSSELL 3000 TOTAL RETURN	2.8	0.6	0.8	0.8	-8.6	-25.1	-35.0	-35.0

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 price and total return methodologies, available real-time 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 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Comfort Systems USA	Industrials	4	0.39
Raymond James Financial	Financials	4	0.35
Applied Industrial Technology	Industrials	4	0.34
Lithia Motors	Consumer Discretionary	4	0.34
Albemarle	Basic Materials	4	0.34
Kadant Inc	Industrials	4	0.33
Snap-On Inc	Industrials	4	0.33
Apogee Enterprises	Industrials	4	0.33
Griffon	Industrials	4	0.33
Emerson Electric	Industrials	4	0.33
Totals		37	3.41

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	20	56	5.16
15	Telecommunications	5	15	1.37
20	Health Care	24	63	5.74
30	Financials	96	294	26.93
35	Real Estate	25	65	5.95
40	Consumer Discretionary	27	77	7.01
45	Consumer Staples	31	82	7.46
50	Industrials	90	270	24.66
55	Basic Materials	18	52	4.73
65	Utilities	43	120	10.98
Totals		379	1,093	100.00

Index Characteristics

Attributes	Russell 3000 Dividend Growth
Number of constituents	379
Dividend Yield %	2.30
Constituent (Wgt %)	
Average	0.26
Largest	0.39
Median	0.26
Top 10 Holdings (Wgt %)	3.41

INFORMATION

Index Universe

Russell 3000® Index

Index Launch

11 November 2014

Index Calculation

Real-time and end-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD

Review Dates

Annually in June

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