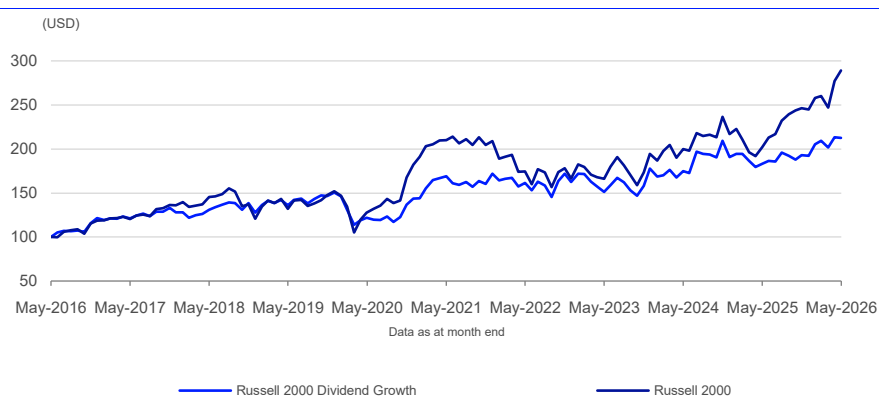


Russell 2000[®] Dividend Growth Index

Data as at: 29 May 2026

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 2000 Dividend Growth	1.6	10.1	10.6	16.2	40.6	25.9	12.0	4.7	15.5	18.9	17.6
Russell 2000	11.3	17.5	18.2	43.1	73.9	37.7	20.3	6.6	19.1	20.4	20.5

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 2000 Dividend Growth	36.2	5.1	-0.3	17.9	-4.4	19.6	-5.4	9.3	7.4	0.7
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Dividend Growth	1.0	0.7	0.3	0.5	-9.9	-21.1	-21.1	-34.7
Russell 2000	2.2	1.0	0.3	0.5	-11.0	-27.5	-31.9	-41.8

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 %
Power Integrations	Technology	18	1.74
Insperty	Industrials	15	1.48
Materion	Basic Materials	15	1.46
Sonic Automotive	Consumer Discretionary	13	1.29
Polaris	Consumer Discretionary	13	1.24
Enpro Inc	Industrials	12	1.19
Gorman-Rupp Co	Industrials	12	1.17
Matson Inc.	Industrials	12	1.13
Financial Institutions	Financials	12	1.12
Innospec	Basic Materials	11	1.10
Totals		133	12.93

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	1	18	1.74
20	Health Care	2	17	1.61
30	Financials	31	326	31.73
35	Real Estate	9	89	8.63
40	Consumer Discretionary	6	63	6.18
45	Consumer Staples	6	53	5.16
50	Industrials	23	234	22.79
55	Basic Materials	6	66	6.45
65	Utilities	17	161	15.71
Totals		101	1,026	100.00

Index Characteristics

Attributes	Russell 2000 Dividend Growth
Number of constituents	101
Dividend Yield %	3.15
Constituent (Wgt %)	
Average	0.99
Largest	1.74
Median	0.98
Top 10 Holdings (Wgt %)	12.92

INFORMATION**Index Universe**

Russell 2000® 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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