

FTSE Dividend Select Equal Weight Index Series

Data as at: 29 November 2024

The FTSE Dividend Select Equal Weight Index Series is designed to measure the performance of US companies that have successfully increased their dividend payments over a period of ten years. On a quarterly basis the highest-ranking companies based on momentum are selected and equally weighted to form the final index, capturing the Small, Mid, or Large cap domestic market. The indexes are designed to provide a benchmark for investors looking to capture a concentrated portfolio of constituents demonstrating increased dividends and positive momentum.

10-Year Performance - Total Return



10-Year Performance - Total Return



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.

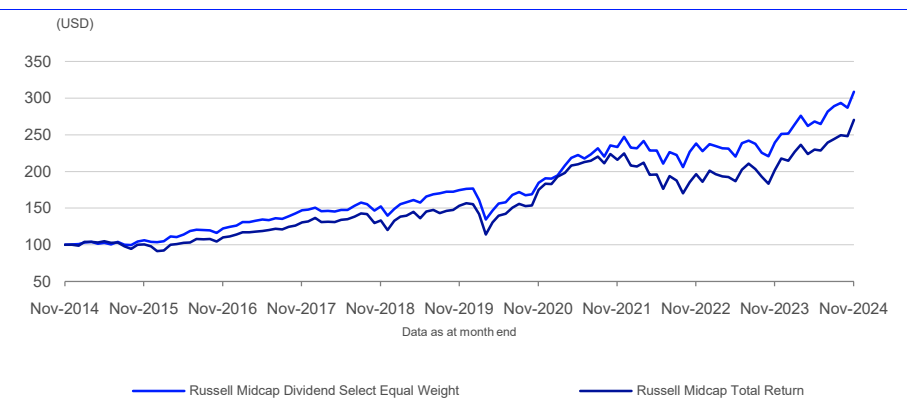
Availability

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.

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 1000 Dividend Select Equal Weight	6.0	14.8	22.8	28.4	32.3	74.9	9.8	11.8	10.6	14.8	17.1
Russell 1000	8.0	15.8	28.1	34.4	36.4	106.3	10.9	15.6	12.4	18.0	18.6
Russell 2000 Dividend Select Equal Weight	8.6	21.2	20.0	36.1	28.5	43.6	8.7	7.5	19.5	18.9	18.9
Russell 2000	10.1	18.4	21.6	36.4	15.6	60.3	5.0	9.9	21.0	23.4	24.5
Russell Midcap Dividend Select Equal Weight	6.9	15.1	23.0	28.9	32.4	77.1	9.8	12.1	11.7	15.8	18.3
Russell Midcap Total Return	10.6	17.4	24.1	33.7	25.2	76.6	7.8	12.0	13.3	19.7	21.4

* 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 1000 Dividend Select Equal Weight	13.9	2.8	14.8	18.3	-4.2	27.8	9.9	25.8	-7.6	9.9
Russell 1000	13.2	0.9	12.1	21.7	-4.8	31.4	21.0	26.5	-19.1	26.5
Russell 2000 Dividend Select Equal Weight	8.3	4.4	33.8	4.3	-2.2	19.6	-1.7	19.3	-10.6	10.8
Russell 2000	4.9	-4.4	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9
Russell Midcap Dividend Select Equal Weight	15.3	3.3	19.8	18.9	-5.6	26.4	8.1	29.8	-7.9	10.2
Russell Midcap Total Return	13.2	-2.4	13.8	18.5	-9.1	30.5	17.1	22.6	-17.3	17.2

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 1000 Dividend Select Equal Weight	2.7	0.7	0.7	0.8	-5.9	-17.0	-36.7	-36.7
Russell 1000	2.8	0.6	0.8	0.8	-8.5	-25.1	-34.6	-34.6
Russell 2000 Dividend Select Equal Weight	1.8	0.5	0.4	0.6	-8.9	-20.9	-33.6	-33.6
Russell 2000	1.8	0.2	0.4	0.4	-10.1	-27.0	-41.7	-41.8
Russell Midcap Dividend Select Equal Weight	2.5	0.6	0.7	0.8	-6.1	-17.8	-38.7	-38.7
Russell Midcap Total Return	2.6	0.4	0.6	0.6	-6.5	-24.4	-40.3	-40.3

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

INFORMATION

Index Universe

Russell US Index Series

Index Launch

7 April 2019

Index Calculation

Real-time and end-of-day indexes available

End-of-Day Distribution

Via FTP and email

Currency

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

Review Dates

Quarterly in March, June, September and December

Top 10 Constituents - Russell 1000 Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Comfort Systems USA	Industrials	168,508	1.10
Synovus Financial Corp	Financials	138,230	0.91
Wintrust Financial Corp	Financials	138,018	0.90
Williams Sonoma	Consumer Discretionary	136,339	0.89
Eaton Corp PLC	Industrials	136,187	0.89
Evercore	Financials	135,971	0.89
Owens Corning	Industrials	135,260	0.89
Oracle Corp.	Technology	134,744	0.88
Cummins	Industrials	132,226	0.87
Grainger (W W)	Industrials	131,447	0.86
Totals		1,386,931	9.09

Top 10 Constituents - Russell 2000 Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Applied Industrial Technology	Industrials	4,159	2.42
Kadant Inc	Industrials	4,018	2.34
Apogee Enterprises	Industrials	3,961	2.31
Griffon	Industrials	3,959	2.31
Mueller Water Products	Industrials	3,791	2.21
Cadence Bank	Financials	3,653	2.13
GATX Corp	Industrials	3,634	2.12
Matson Inc.	Industrials	3,574	2.08
Heritage Finl	Financials	3,571	2.08
Trinity Inds	Industrials	3,559	2.07
Totals		37,880	22.09

Top 10 Constituents - Russell Midcap Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Comfort Systems USA	Industrials	31,832	1.62
Synovus Financial Corp	Financials	26,112	1.33
Wintrust Financial Corp	Financials	26,072	1.33
Williams Sonoma	Consumer Discretionary	25,755	1.31
Evercore	Financials	25,685	1.31
Owens Corning	Industrials	25,551	1.30
Cummins	Industrials	24,978	1.27
Grainger (W W)	Industrials	24,831	1.26
Fastenal Co	Basic Materials	24,765	1.26
Hubbell	Industrials	24,222	1.23
Totals		259,804	13.22

ICB Industry Breakdown

		Russell 1000 Dividend Select Equal Weight			Russell 2000 Dividend Select Equal Weight			Russell Midcap Dividend Select Equal Weight		
ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	9	1,021,775	6.70	1	3,300	1.92	3	61,757	3.14
15	Telecommunications	2	231,104	1.51	1	3,292	1.92	-	-	-
20	Health Care	11	1,124,004	7.37	1	2,875	1.68	4	79,526	4.05
30	Financials	27	3,162,636	20.72	15	50,837	29.64	21	472,609	24.04
35	Real Estate	10	1,032,406	6.76	3	8,869	5.17	9	176,909	9.00
40	Consumer Discretionary	12	1,329,413	8.71	2	6,799	3.96	8	163,091	8.30
45	Consumer Staples	12	1,269,351	8.32	4	11,907	6.94	8	164,197	8.35
50	Industrials	33	3,880,385	25.43	13	46,434	27.07	24	533,081	27.12
55	Basic Materials	7	791,338	5.19	3	9,734	5.68	5	104,233	5.30
65	Utilities	13	1,418,685	9.30	9	27,467	16.01	10	210,283	10.70
Totals		136	15,261,097	100.00	52	171,515	100.00	92	1,965,686	100.00

Index Characteristics

Attributes	Russell 1000 Dividend Select Equal Weight	Russell 2000 Dividend Select Equal Weight	Russell Midcap Dividend Select Equal Weight
Number of constituents	136	52	92
Net MCap (USDm)	15,261,097	171,515	1,965,686
Dividend Yield %	1.95	2.50	1.98
Constituent Sizes (Net MCap USDm)			
Average	112,214	3,298	21,366
Largest	168,508	4,159	31,832
Smallest	76,001	2,518	14,357
Median	111,399	3,288	21,117
Weight of Largest Constituent (%)	1.10	2.42	1.62
Top 10 Holdings (% Index MCap)	9.09	22.09	13.22

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