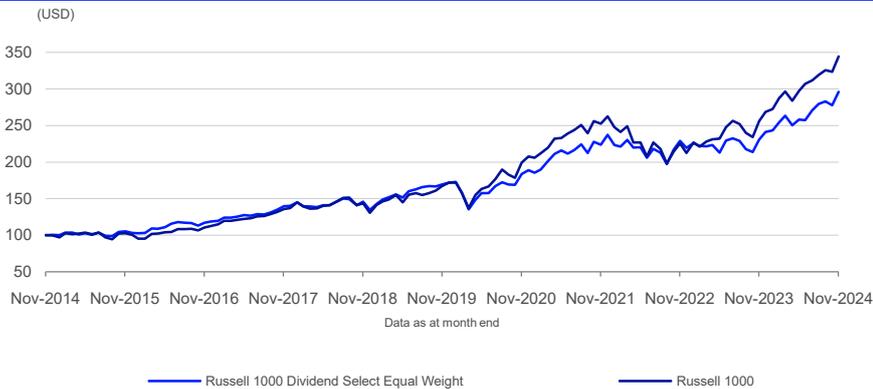


# FTSE Dividend Select Equal Weight Index Series

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        |
| <b>Totals</b>           |                        | <b>1,386,931</b> | <b>9.09</b> |

**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         |
| <b>Totals</b>                 |              | <b>37,880</b>   | <b>22.09</b> |

**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         |
| <b>Totals</b>           |                        | <b>259,804</b>  | <b>13.22</b> |

## ICB Industry Breakdown

| ICB Code      | ICB Industry           | Russell 1000 Dividend Select Equal Weight |                   |               | Russell 2000 Dividend Select Equal Weight |                 |               | Russell Midcap Dividend Select Equal Weight |                  |               |
|---------------|------------------------|---|-------------------|---------------|---|-----------------|---------------|---|------------------|---------------|
|               |                        | 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         |
| <b>Totals</b> |                        | <b>136</b>                                | <b>15,261,097</b> | <b>100.00</b> | <b>52</b>                                 | <b>171,515</b>  | <b>100.00</b> | <b>92</b>                                   | <b>1,965,686</b> | <b>100.00</b> |

## 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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#### EMEA

+44 (0) 20 7866 1810

#### North America

+1 877 503 6437

#### Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0) 2 7228 5659