

Russell Midcap[®] Dividend Growth Index

Data as at: 29 March 2024

The FTSE 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 | 7.2 | 19.6 | 7.2 | 17.4 | 30.5 | 84.5 | 9.3 | 13.0 | 12.7 | 15.7 | 18.1 |
| Russell 1000 Dividend Growth | 7.0 | 19.0 | 7.0 | 17.0 | 29.0 | 81.6 | 8.8 | 12.7 | 11.3 | 14.7 | 17.3 |

* 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 | 1.5 | 0.6 | 0.7 | 0.9 | -12.9 | -15.8 | -36.6 | -36.6 |
| Russell 1000 Dividend Growth | 1.6 | 0.6 | 0.7 | 0.9 | -11.9 | -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 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 % |
|----------------------------|------------------------|-----------------|-------|
| Williams Sonoma | Consumer Discretionary | 8 | 0.75 |
| Air Lease | Industrials | 8 | 0.72 |
| WK Kellogg Co | Consumer Staples | 8 | 0.72 |
| Perrigo Company plc | Health Care | 7 | 0.69 |
| Kroger | Consumer Staples | 7 | 0.65 |
| AES Corp. | Utilities | 7 | 0.65 |
| Royal Gold | Basic Materials | 7 | 0.65 |
| Lincoln National Corp | Financials | 7 | 0.65 |
| Eastman Chemical | Basic Materials | 7 | 0.65 |
| Intl Flavours & Fragrances | Basic Materials | 7 | 0.64 |
| Totals | | 71 | 6.75 |

ICB Industry Breakdown

| ICB Code | ICB Industry | No. of Cons | Net MCap (USDm) | Wgt % |
|----------|------------------------|-------------|-----------------|--------|
| 10 | Technology | 6 | 36 | 3.44 |
| 20 | Health Care | 6 | 38 | 3.58 |
| 30 | Financials | 39 | 240 | 22.92 |
| 35 | Real Estate | 18 | 107 | 10.21 |
| 40 | Consumer Discretionary | 14 | 87 | 8.25 |
| 45 | Consumer Staples | 14 | 87 | 8.29 |
| 50 | Industrials | 45 | 278 | 26.50 |
| 55 | Basic Materials | 10 | 64 | 6.06 |
| 65 | Utilities | 18 | 113 | 10.73 |
| Totals | | 170 | 1,049 | 100.00 |

Index Characteristics

| Attributes | Russell Midcap Dividend Growth |
|-------------------------|--------------------------------|
| Number of constituents | 170 |
| Dividend Yield % | 2.40 |
| Constituent (Wgt %) | |
| Average | 0.59 |
| Largest | 0.75 |
| Median | 0.58 |
| Top 10 Holdings (Wgt %) | 6.77 |

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 FTP and email

Currency

USD, EUR, GBP, JPY, AUD, CAD

Review Dates

Annually in June

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