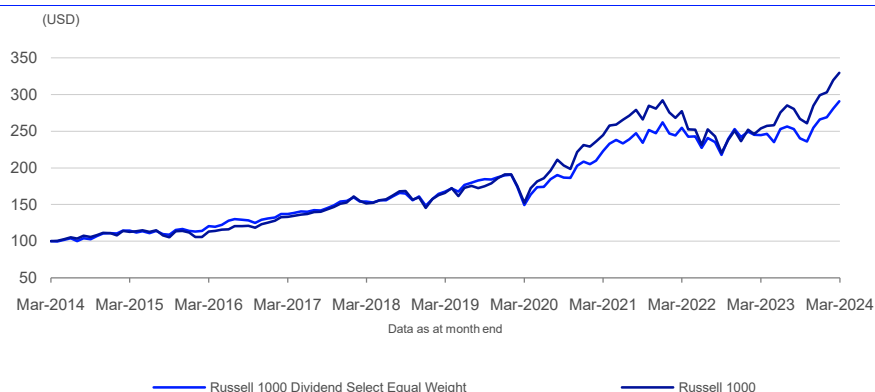


FTSE Dividend Select Equal Weight Index Series

Data as at: 29 March 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 | 9.2 | 20.9 | 9.2 | 18.9 | 30.5 | 73.4 | 9.3 | 11.6 | 10.7 | 14.4 | 16.7 |
| Russell 1000 | 10.3 | 23.5 | 10.3 | 29.9 | 34.8 | 99.0 | 10.5 | 14.8 | 11.8 | 17.5 | 18.8 |
| Russell 2000 Dividend Select Equal Weight | 1.1 | 19.7 | 1.1 | 13.1 | 6.8 | 29.1 | 2.2 | 5.2 | 18.1 | 17.0 | 17.8 |
| Russell 2000 | 5.2 | 19.9 | 5.2 | 19.7 | -0.3 | 47.6 | -0.1 | 8.1 | 19.6 | 22.2 | 24.1 |
| Russell Midcap Dividend Select Equal Weight | 9.9 | 22.3 | 9.9 | 19.3 | 32.7 | 74.9 | 9.9 | 11.8 | 11.8 | 15.4 | 17.7 |
| Russell Midcap Total Return | 8.6 | 22.5 | 8.6 | 22.3 | 19.3 | 69.3 | 6.1 | 11.1 | 13.9 | 19.4 | 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 | 1.9 | 0.6 | 0.7 | 0.8 | -10.5 | -17.0 | -36.7 | -36.7 |
| Russell 1000 | 2.8 | 0.6 | 0.8 | 0.8 | -10.3 | -25.1 | -34.6 | -34.6 |
| Russell 2000 Dividend Select Equal Weight | 0.7 | 0.1 | 0.3 | 0.5 | -14.6 | -20.9 | -33.6 | -33.6 |
| Russell 2000 | 1.1 | 0.0 | 0.3 | 0.4 | -18.0 | -31.9 | -41.7 | -41.8 |
| Russell Midcap Dividend Select Equal Weight | 1.7 | 0.6 | 0.7 | 0.8 | -11.2 | -17.8 | -38.7 | -38.7 |
| Russell Midcap Total Return | 1.8 | 0.3 | 0.5 | 0.6 | -14.1 | -26.1 | -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 % |
|----------------------|------------------------|-----------------|-------|
| Williams Sonoma | Consumer Discretionary | 134,383 | 1.01 |
| Kroger | Consumer Staples | 116,386 | 0.87 |
| Carlisle Cos Inc | Industrials | 113,061 | 0.85 |
| Celanese | Basic Materials | 112,157 | 0.84 |
| Allstate Corp | Financials | 111,678 | 0.84 |
| Westlake Corporation | Basic Materials | 111,390 | 0.84 |
| Dominos Pizza | Consumer Discretionary | 111,267 | 0.84 |
| Steel Dynamics | Basic Materials | 111,025 | 0.83 |
| Tyson Foods Inc A | Consumer Staples | 110,559 | 0.83 |
| Owens Corning | Industrials | 110,140 | 0.83 |
| Totals | | 1,142,045 | 8.58 |

Top 10 Constituents - Russell 2000 Dividend Select Equal Weight

| Constituent | ICB Industry | Net MCap (USDm) | Wgt % |
|-------------------------------------|------------------------|-----------------|-------|
| Wiley (John) & Sons - Cl A | Consumer Discretionary | 3,306 | 2.10 |
| Alamo Group | Industrials | 3,244 | 2.06 |
| Hyster-Yale Materials Handling Cl A | Industrials | 3,228 | 2.05 |
| Southwest Gas Holdings | Utilities | 3,150 | 2.00 |
| Cambridge Bancorp | Financials | 3,131 | 1.99 |
| Glacier Bancorp | Financials | 3,092 | 1.97 |
| Universal Corp | Consumer Staples | 3,090 | 1.96 |
| Atlantic Union Bankshares | Financials | 3,069 | 1.95 |
| Black Hills Corp | Utilities | 3,058 | 1.94 |
| Peoples Bancorp | Financials | 3,055 | 1.94 |
| Totals | | 31,422 | 19.98 |

Top 10 Constituents - Russell Midcap Dividend Select Equal Weight

| Constituent | ICB Industry | Net MCap (USDm) | Wgt % |
|----------------------|------------------------|-----------------|-------|
| Williams Sonoma | Consumer Discretionary | 26,487 | 1.50 |
| Kroger | Consumer Staples | 22,940 | 1.30 |
| Carlisle Cos Inc | Industrials | 22,285 | 1.26 |
| Celanese | Basic Materials | 22,107 | 1.25 |
| Oshkosh | Industrials | 22,021 | 1.24 |
| Allstate Corp | Financials | 22,012 | 1.24 |
| Westlake Corporation | Basic Materials | 21,955 | 1.24 |
| Dominos Pizza | Consumer Discretionary | 21,931 | 1.24 |
| Steel Dynamics | Basic Materials | 21,883 | 1.24 |
| Tyson Foods Inc A | Consumer Staples | 21,792 | 1.23 |
| Totals | | 225,414 | 12.74 |

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 | 8 | 808,040 | 6.07 | 1 | 2,723 | 1.73 | 3 | 60,468 | 3.42 |
| 15 | Telecommunications | 2 | 210,479 | 1.58 | 1 | 2,395 | 1.52 | - | - | - |
| 20 | Health Care | 10 | 999,955 | 7.51 | 2 | 5,768 | 3.67 | 3 | 59,193 | 3.35 |
| 30 | Financials | 25 | 2,576,551 | 19.35 | 15 | 45,437 | 28.89 | 20 | 409,017 | 23.12 |
| 35 | Real Estate | 10 | 996,018 | 7.48 | 2 | 5,632 | 3.58 | 9 | 178,064 | 10.06 |
| 40 | Consumer Discretionary | 11 | 1,144,689 | 8.60 | 3 | 9,111 | 5.79 | 7 | 146,539 | 8.28 |
| 45 | Consumer Staples | 12 | 1,255,029 | 9.42 | 4 | 11,687 | 7.43 | 7 | 145,553 | 8.23 |
| 50 | Industrials | 32 | 3,318,277 | 24.92 | 12 | 35,625 | 22.65 | 23 | 475,660 | 26.89 |
| 55 | Basic Materials | 7 | 748,327 | 5.62 | 4 | 11,615 | 7.39 | 5 | 106,883 | 6.04 |
| 65 | Utilities | 12 | 1,259,166 | 9.46 | 9 | 27,271 | 17.34 | 9 | 187,780 | 10.61 |
| Totals | | 129 | 13,316,529 | 100.00 | 53 | 157,265 | 100.00 | 86 | 1,769,156 | 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 | 129 | 53 | 86 |
| Net MCap (USDm) | 13,316,529 | 157,265 | 1,769,156 |
| Dividend Yield % | 1.86 | 2.97 | 1.81 |
| Constituent Sizes (Net MCap USDm) | | | |
| Average | 103,229 | 2,967 | 20,572 |
| Largest | 134,383 | 3,306 | 26,487 |
| Smallest | 88,807 | 2,395 | 17,951 |
| Median | 103,497 | 2,987 | 20,480 |
| Weight of Largest Constituent (%) | 1.01 | 2.10 | 1.50 |
| Top 10 Holdings (% Index MCap) | 8.58 | 19.98 | 12.74 |

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