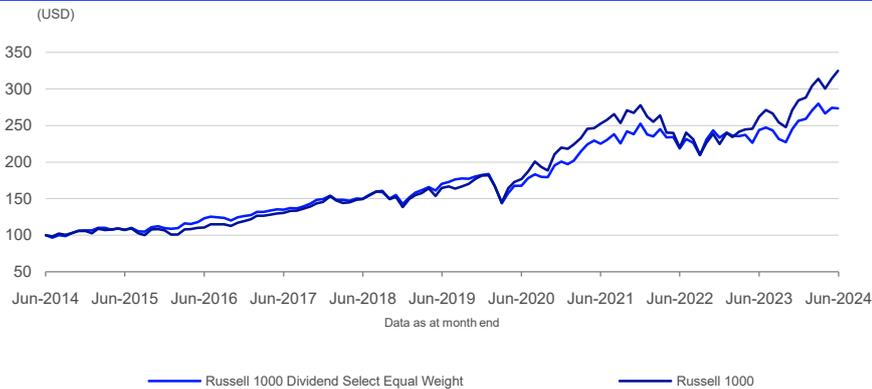


FTSE Dividend Select Equal Weight Index Series

Data as at: 28 June 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	-2.3	6.7	6.7	12.3	21.7	60.6	6.8	9.9	10.3	14.6	16.7
Russell 1000	3.6	14.2	14.2	23.9	28.6	97.7	8.7	14.6	11.4	17.6	18.5
Russell 2000 Dividend Select Equal Weight	-3.2	-2.1	-2.1	9.5	6.2	20.6	2.0	3.8	17.4	17.3	17.8
Russell 2000	-3.3	1.7	1.7	10.1	-7.5	39.9	-2.6	6.9	19.0	22.2	23.9
Russell Midcap Dividend Select Equal Weight	-4.1	5.4	5.4	11.0	21.7	59.6	6.8	9.8	11.4	15.7	17.8
Russell Midcap Total Return	-3.3	5.0	5.0	12.9	7.3	57.1	2.4	9.5	13.4	19.5	21.2

* 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	1.3	0.5	0.6	0.8	-10.5	-17.0	-36.7	-36.7
Russell 1000	2.3	0.5	0.8	0.8	-10.3	-25.1	-34.6	-34.6
Russell 2000 Dividend Select Equal Weight	0.6	0.1	0.2	0.5	-14.6	-20.9	-33.6	-33.6
Russell 2000	0.6	-0.1	0.3	0.3	-18.0	-31.9	-41.7	-41.8
Russell Midcap Dividend Select Equal Weight	1.1	0.4	0.6	0.8	-11.2	-17.8	-38.7	-38.7
Russell Midcap Total Return	1.1	0.1	0.4	0.5	-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 %
Caseys General Stores	Consumer Staples	124,533	0.96
Qualcomm	Technology	122,311	0.94
Amphenol Corp A	Technology	121,777	0.94
Williams Sonoma	Consumer Discretionary	119,503	0.92
Public Svc Enterprise Group	Utilities	118,589	0.91
Carlisle Cos Inc	Industrials	116,916	0.90
Essex Prop Trust	Real Estate	116,314	0.90
Southern Co	Utilities	116,191	0.90
Tetra Tech Inc	Industrials	116,019	0.89
Dominos Pizza	Consumer Discretionary	115,623	0.89
Totals		1,187,775	9.16

Top 10 Constituents - Russell 2000 Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Wiley (John) & Sons - Cl A	Consumer Discretionary	3,528	2.33
Hyster-Yale Inc	Industrials	3,508	2.32
LeMaitre Vascular	Health Care	3,508	2.32
Matson Inc.	Industrials	3,422	2.26
Central Pacific Financial	Financials	3,274	2.17
Sensient Tech	Basic Materials	3,204	2.12
Fulton Financial Corp	Financials	3,194	2.11
Allete	Utilities	3,173	2.10
Cambridge Bancorp	Financials	3,170	2.10
Apogee Enterprises	Industrials	3,170	2.10
Totals		33,151	21.94

Top 10 Constituents - Russell Midcap Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Caseys General Stores	Consumer Staples	24,546	1.45
Amphenol Corp A	Technology	24,003	1.42
Williams Sonoma	Consumer Discretionary	23,554	1.39
Public Svc Enterprise Group	Utilities	23,374	1.38
Carlisle Cos Inc	Industrials	23,045	1.36
Essex Prop Trust	Real Estate	22,926	1.36
Tetra Tech Inc	Industrials	22,868	1.35
Dominos Pizza	Consumer Discretionary	22,790	1.35
Heico Corp	Industrials	22,766	1.35
Owens Corning	Industrials	22,610	1.34
Totals		232,480	13.76

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	8	870,319	6.71	1	2,175	1.44	3	61,849	3.66
15	Telecommunications	2	217,958	1.68	1	2,069	1.37	-	-	-
20	Health Care	10	960,573	7.41	2	6,430	4.25	3	53,186	3.15
30	Financials	25	2,481,987	19.14	15	44,239	29.27	20	386,977	22.90
35	Real Estate	10	992,196	7.65	2	5,494	3.64	9	177,724	10.52
40	Consumer Discretionary	11	1,082,703	8.35	3	8,646	5.72	7	132,727	7.85
45	Consumer Staples	12	1,246,299	9.61	4	10,451	6.92	7	142,012	8.40
50	Industrials	32	3,136,646	24.19	12	33,741	22.33	23	449,389	26.59
55	Basic Materials	7	683,629	5.27	4	10,794	7.14	5	94,802	5.61
65	Utilities	12	1,293,180	9.97	9	27,088	17.92	9	191,154	11.31
Totals		129	12,965,491	100.00	53	151,126	100.00	86	1,689,821	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)	12,965,491	151,126	1,689,821
Dividend Yield %	1.93	3.11	1.91
Constituent Sizes (Net MCap USDm)			
Average	100,508	2,851	19,649
Largest	124,533	3,528	24,546
Smallest	70,010	2,069	12,873
Median	102,020	2,892	19,819
Weight of Largest Constituent (%)	0.96	2.33	1.45
Top 10 Holdings (% Index MCap)	9.16	21.94	13.76

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