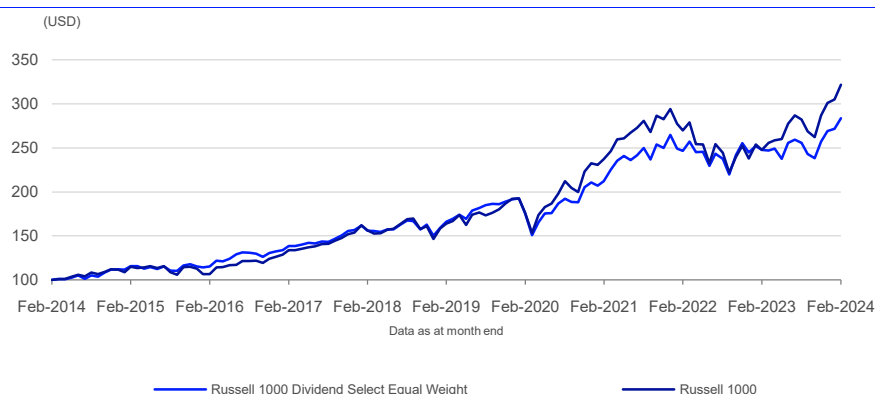


FTSE Dividend Select Equal Weight Index Series

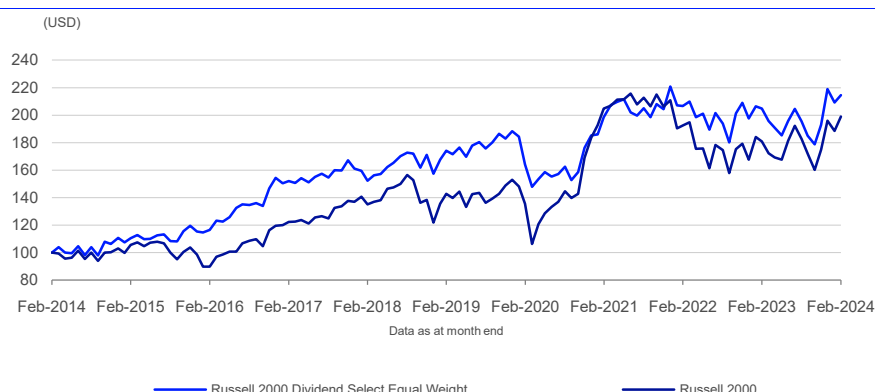
Data as at: 29 February 2024

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.

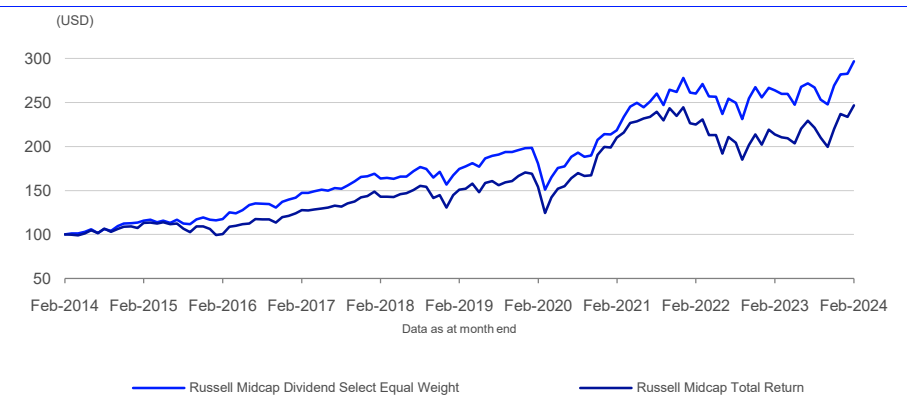
Availability

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	10.2	11.0	5.4	14.5	33.8	70.6	10.2	11.3	11.7	14.6	16.7
Russell 1000	12.1	14.0	6.9	29.8	35.5	96.2	10.7	14.4	12.6	17.6	18.8
Russell 2000 Dividend Select Equal Weight	11.1	9.7	-2.0	4.7	8.0	23.3	2.6	4.3	18.9	17.4	17.8
Russell 2000	14.0	9.0	1.5	10.0	-2.8	39.6	-0.9	6.9	20.5	23.0	24.1
Russell Midcap Dividend Select Equal Weight	10.3	11.2	5.2	12.6	35.9	70.1	10.8	11.2	12.9	15.7	17.7
Russell Midcap Total Return	12.1	11.5	4.1	15.5	17.5	63.6	5.5	10.3	15.1	19.6	21.3

* 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 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	1.2	0.7	0.7	0.8	-10.5	-17.0	-36.7	-36.7
Russell 1000	2.4	0.6	0.8	0.8	-10.3	-25.1	-34.6	-34.6
Russell 2000 Dividend Select Equal Weight	0.2	0.1	0.2	0.5	-15.0	-20.9	-33.6	-33.6
Russell 2000	0.5	-0.1	0.3	0.3	-18.0	-31.9	-41.7	-41.8
Russell Midcap Dividend Select Equal Weight	0.9	0.7	0.6	0.8	-11.2	-17.8	-38.7	-38.7
Russell Midcap Total Return	1.0	0.3	0.5	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 %
Assured Guaranty	Financials	147,125	0.96
Lam Research	Technology	141,791	0.93
Lincoln Electric Holdings	Industrials	138,776	0.91
American Express Com	Industrials	137,798	0.90
Hubbell	Industrials	136,878	0.90
Eaton Corp PLC	Industrials	136,841	0.90
Evercore	Financials	136,198	0.89
Costco Wholesale Corp	Consumer Discretionary	136,143	0.89
KLA Corporation	Technology	135,618	0.89
Vulcan Materials	Industrials	134,537	0.88
Totals		1,381,706	9.06

Top 10 Constituents - Russell 2000 Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Comfort Systems USA	Industrials	4,220	2.76
Griffon	Industrials	4,023	2.63
Worthington Enterprises	Consumer Discretionary	3,701	2.42
LeMaitre Vascular	Health Care	3,529	2.31
Kadant Inc	Industrials	3,490	2.28
Standex Intl	Industrials	3,441	2.25
Balchem	Basic Materials	3,415	2.23
Cohen & Steers	Financials	3,294	2.16
Hyster-Yale Materials Handling Cl A	Industrials	3,268	2.14
McGrath Rent Corp	Industrials	3,265	2.14
Totals		35,646	23.32

Top 10 Constituents - Russell Midcap Dividend Select Equal Weight

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Assured Guaranty	Financials	24,593	1.45
Lincoln Electric Holdings	Industrials	23,198	1.36
Hubbell	Industrials	22,880	1.35
Evercore	Financials	22,767	1.34
Vulcan Materials	Industrials	22,489	1.32
Hartford Financial Services Group	Financials	22,465	1.32
Thor Industries	Consumer Discretionary	22,424	1.32
Carlisle Cos Inc	Industrials	22,306	1.31
Huntington Ingalls Industries	Industrials	22,281	1.31
Parker-Hannifin	Industrials	22,190	1.30
Totals		227,592	13.38

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	991,922	6.50	1	2,499	1.64	3	57,640	3.39
15	Telecommunications	2	221,601	1.45	1	1,966	1.29	-	-	-
20	Health Care	10	1,154,444	7.57	2	6,655	4.35	3	57,798	3.40
30	Financials	25	2,953,136	19.36	15	41,221	26.97	20	399,194	23.48
35	Real Estate	10	1,112,443	7.29	2	5,337	3.49	9	168,109	9.89
40	Consumer Discretionary	11	1,333,868	8.75	3	9,017	5.90	7	145,857	8.58
45	Consumer Staples	12	1,397,028	9.16	4	10,589	6.93	7	138,887	8.17
50	Industrials	32	3,934,194	25.79	12	39,722	25.99	23	471,643	27.74
55	Basic Materials	7	849,000	5.57	4	12,628	8.26	5	100,716	5.92
65	Utilities	12	1,304,462	8.55	9	23,193	15.18	9	160,557	9.44
Totals		129	15,252,098	100.00	53	152,826	100.00	86	1,700,402	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)	15,252,098	152,826	1,700,402
Dividend Yield %	1.90	2.75	1.89
Constituent Sizes (Net MCap USDm)			
Average	118,233	2,884	19,772
Largest	147,125	4,220	24,593
Smallest	98,441	1,966	16,507
Median	117,882	2,821	19,660
Weight of Largest Constituent (%)	0.96	2.76	1.45
Top 10 Holdings (% Index MCap)	9.06	23.32	13.38

© 2024 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE") (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL, and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

Data definitions available from
info@ftserussell.com

To learn more, visit lseg.com/ftse-russell;
email info@ftserussell.com; or
call your regional Client Services Team office:

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