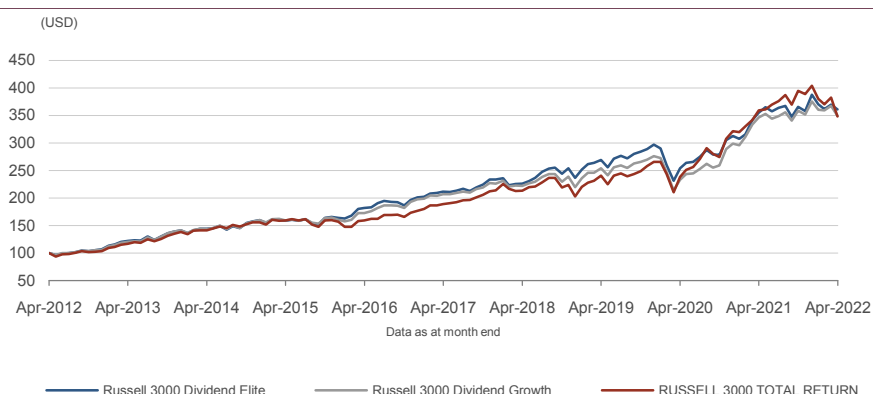


# Russell 3000<sup>®</sup> Dividend Elite Index

Data as at: 29 April 2022

The Russell 3000 Dividend Elite Index measures the performance of investable securities within the small, mid and large cap segment of the US market. The index is designed to capture companies that have successfully increased their dividend payments over a period of thirty-five years. The index is rebalanced to equal weight on a quarterly basis.

## 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 3000 Dividend Elite	-2.5	-1.3	-6.9	1.7	34.2	70.4	10.3	11.3	13.5	19.1	14.7
Russell 3000 Dividend Growth	-3.1	-2.5	-6.8	0.9	37.6	69.1	11.2	11.1	14.3	20.8	15.0
RUSSELL 3000 TOTAL RETURN	-8.4	-11.7	-13.8	-3.1	44.7	84.3	13.1	13.0	16.8	21.6	17.1

\* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 3000 Dividend Elite	16.0	32.1	13.2	2.8	22.4	16.2	1.3	25.4	5.4	23.9
Russell 3000 Dividend Growth	15.1	33.2	13.0	0.5	23.2	14.3	-2.7	25.6	8.3	25.5
RUSSELL 3000 TOTAL RETURN	16.4	33.6	12.6	0.5	12.7	21.1	-5.2	31.0	20.9	25.7

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 3000 Dividend Elite	0.1	0.6	0.8	1.1	-9.4	-33.8	-33.8	-33.8
Russell 3000 Dividend Growth	0.0	0.6	0.7	1.1	-7.6	-35.2	-35.2	-35.2
RUSSELL 3000 TOTAL RETURN	-0.2	0.6	0.8	0.9	-14.3	-35.0	-35.0	-35.0

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	Russell 3000 Dividend Elite (Wgt %)	Russell 3000 Dividend Growth (Wgt %)	Diff %
Carlisle Cos Inc	Industrials	1.76	0.35	1.41
Nucor Corp	Basic Materials	1.75	0.35	1.40
RLI Corporation	Financials	1.74	0.34	1.40
Sonoco Products	Industrials	1.70	0.34	1.36
Archer Daniels Midland	Consumer Staples	1.70	0.34	1.36
Kimberly-Clark	Consumer Staples	1.69	0.33	1.36
Natl Fuel Gas Co	Utilities	1.69	0.33	1.36
Walmart	Consumer Discretionary	1.68	0.33	1.35
Johnson & Johnson	Health Care	1.67	0.33	1.34
Sherwin-Williams	Industrials	1.67	0.33	1.34
<b>Totals</b>		<b>17.05</b>	<b>3.37</b>	

**ICB Industry Breakdown**

ICB Code	ICB Industry	Russell 3000 Dividend Elite		Russell 3000 Dividend Growth		Diff %
		No. of Cons	Wgt %	No. of Cons	Wgt %	
10	Technology	-	-	11	3.27	-3.27
15	Telecommunications	2	2.85	5	1.35	1.49
20	Health Care	5	6.11	22	6.40	-0.29
30	Financials	8	11.99	79	23.07	-11.08
35	Real Estate	1	1.53	23	6.87	-5.33
40	Consumer Discretionary	6	9.51	26	7.59	1.92
45	Consumer Staples	14	22.17	33	10.13	12.03
50	Industrials	18	27.60	70	20.80	6.80
55	Basic Materials	3	4.93	23	7.27	-2.34
60	Energy	-	-	4	1.34	-1.34
65	Utilities	9	13.32	39	11.92	1.40
<b>Totals</b>		<b>66</b>	<b>100.00</b>	<b>335</b>	<b>100.00</b>	

**Index Characteristics**

Attributes	Russell 3000 Dividend Elite	Russell 3000 Dividend Growth
Number of constituents	66	335
Dividend Yield %	2.36	2.43
Constituent (Wgt %)		
Average	1.51	0.30
Largest	1.76	0.45
Median	1.57	0.30
Top 10 Holdings (Wgt %)	17.05	3.68

**INFORMATION****Index Universe**

Russell 3000® Index (Russell US Index Series)

**Index Launch**

2 September 2019

**Index Calculation**

Real-time and end-of-day index available

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD

**Review Dates**

Annually in June (with constituent weightings rebalanced to equal weight quarterly in March, September, and December).

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