

Russell Midcap 300 Index

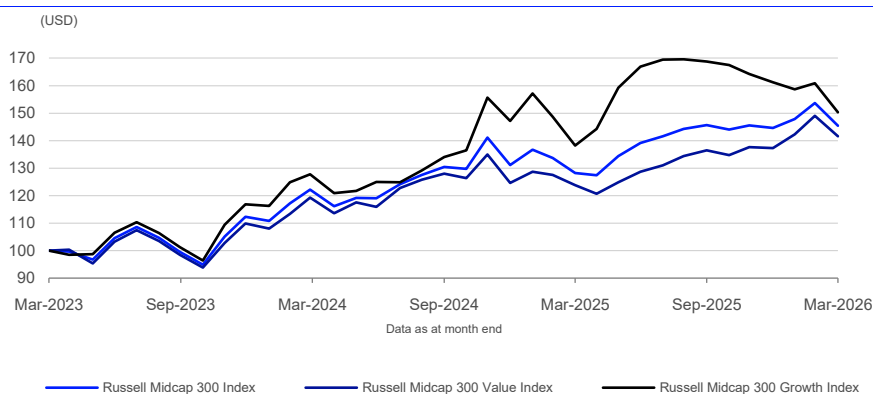
Data as at: 31 March 2026

The Russell Midcap[®] 300 Index represents the larger ~300 stocks in the Russell Midcap Index, after banding is applied.

The Russell Midcap[®] 300 Value Index represents companies that exhibit value characteristics among the larger 300 stocks in the Russell Midcap Index. It includes those companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years).

The Russell Midcap[®] 300 Growth Index represents companies that exhibit growth characteristics among the larger 300 stocks in the Russell Midcap Index. It includes those companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years).

3-Year Performance - Total Return



Performance and Volatility - Total Return

Index ()	Return %					Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR
Russell Midcap 300 Index	13.3	18.4	-9.1	31.1	15.8	23.4	-17.6	16.9	16.8	10.2
Russell Midcap 300 Value Index	19.7	13.9	-12.5	28.5	5	28.8	-11.9	10.7	13.4	10.1
Russell Midcap 300 Growth Index	6.8	24.5	-4.4	34.8	31.3	14.9	-27.1	28.3	26	9.6

* 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)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell Midcap 300 Index	13.3	18.4	-9.1	31.1	15.8	23.4	-17.6	16.9	16.8	10.2
Russell Midcap 300 Value Index	19.7	13.9	-12.5	28.5	5	28.8	-11.9	10.7	13.4	10.1
Russell Midcap 300 Growth Index	6.8	24.5	-4.4	34.8	31.3	14.9	-27.1	28.3	26	9.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Midcap 300 Index	0.7	1.1	0.4	0.6	-12.9	-19.7	-26.7	-39.4
Russell Midcap 300 Value Index	0.8	1.0	0.5	0.6	-12.7	-19.1	-21.3	-42.5
Russell Midcap 300 Growth Index	0.4	1.0	0.3	0.6	-15.2	-25.4	-39.2	-39.2

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 use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

The indexes uses a transparent, rules-based construction process. Index Methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and total return methodologies, available 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 - Russell Midcap 300 Value Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Corning	Technology Hardware and Equipment	105,945	1.24
Vertiv Holdings Co (A)	Technology Hardware and Equipment	95,140	1.12
Howmet Aerospace Inc	Aerospace and Defense	92,226	1.08
Western Digital	Technology Hardware and Equipment	91,843	1.08
Bank of New York Mellon	Investment Banking and Brokerage Services	81,527	0.96
Quanta Services	Construction and Materials	80,691	0.95
Valero Energy	Oil, Gas and Coal	74,955	0.88
Cummins	Industrial Engineering	73,895	0.87
Marathon Petroleum	Oil, Gas and Coal	73,276	0.86
Phillips 66	Oil, Gas and Coal	73,269	0.86
Totals		842,768	9.89

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	38	1,011,756	11.87
1510	Telecommunications	2	20,946	0.25
2010	Health Care	33	722,048	8.47
3010	Banks	7	187,837	2.20
3020	Financial Services	19	552,348	6.48
3030	Insurance	12	299,687	3.52
3510	Real Estate	23	584,124	6.86
4010	Automobiles and Parts	3	74,650	0.88
4020	Consumer Products and Services	16	384,530	4.51
4030	Media	8	150,096	1.76
4040	Retailers	11	289,632	3.40
4050	Travel and Leisure	16	467,481	5.49
4510	Food, Beverage and Tobacco	16	268,908	3.16
4520	Personal Care, Drug and Grocery Stores	6	201,130	2.36
5010	Construction and Materials	7	201,777	2.37
5020	Industrial Goods and Services	48	1,356,280	15.92
5510	Basic Resources	5	184,114	2.16
5520	Chemicals	4	63,148	0.74
6010	Energy	17	801,494	9.41
6510	Utilities	21	698,430	8.20
Totals		312	8,520,418	100.00

Index Characteristics

Attributes	Russell Midcap 300
Number of constituents	312
Net MCap (USDm)	8,520,418
Dividend Yield %	1.69
Constituent Sizes (Net MCap USDm)	
Average	27,309
Largest	105,945
Smallest	791
Median	22,970
Weight of Largest Constituent (%)	1.24
Top 10 Holdings (% Index MCap)	9.89

INFORMATION

Index Universe

Russell MidCap Index

Index Launch

1st July 2021

Base Date

19th March 2021

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, AUD, CAD, CHF, EUR, GBP, JPY, SGD, ZAR

Review Dates

Annually in June.

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 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