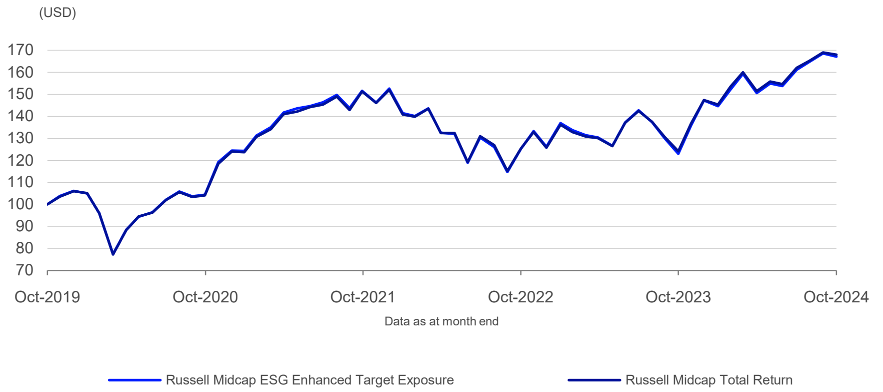
# Russell Midcap ESG Enhanced Target Exposure Index

Data as at: 31 October 2024

The Russell Midcap ESG Enhanced Target Exposure Index is a broad-based, alternatively-weighted US equity index based on the Russell Midcap Index. The index is designed to measure the performance of mega cap to microcap securities that meet improved index level ESG profile, while maintaining similar risk/return characteristics to the underlying universe.

Russell Midcap ESG Enhanced Target Exposure Index applies a negative screening approach by excluding companies based on certain business operations or product involvement. Companies are also excluded that potentially breach the United Nations Global Compact principles. In addition, the index incorporates Refinitiv ESG Scores as a tilt. The Refinitiv ESG scores framework is designed to transparently and objectively measure a company's ESG performance, commitment and effectiveness relative to its industry group peers

## 3-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 Midcap ESG Enhanced Target Exposure | 3.6 | 11.0 | 13.5 | 35.9 | 10.2 | 67.1 | 3.3 | 10.8 | 13.5 | 19.9 | 21.3 |
| Russell Midcap Total Return | 3.7 | 11.0 | 14.0 | 35.4 | 11.0 | 68.1 | 3.5 | 10.9 | 13.5 | 19.9 | 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) | 2019 | 2020 | 2021 | 2022 | 2023 |
|---|---|---|---|---|---|
| Russell Midcap ESG Enhanced Target Exposure | 30.9 | 17.2 | 22.7 | -17.3 | 16.6 |
| Russell Midcap Total Return | 30.5 | 17.1 | 22.6 | -17.3 | 17.2 |

## 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.

### Capping

The minimum stock weight is set at 0.5% and the maximum stock weight cannot exceed 5%.

### 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.

## Return/Risk Ratio and Drawdown - Total Return

| Index (USD) | Return/Risk Ratio | | | | Drawdown (%) | | | |
|---|---|---|---|---|---|---|---|---|
| | 1YR | 3YR | 5YR | 10YR | 1YR | 3YR | 5YR | 10YR |
| Russell Midcap ESG Enhanced Target Exposure | 2.5 | 0.2 | 0.5 | - | -6.7 | -26.5 | -39.9 | - |
| Russell Midcap Total Return | 2.6 | 0.2 | 0.5 | 0.6 | -6.5 | -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

## Top 10 Constituents - Russell Midcap ESG Enhanced Target Exposure

| Constituent | ICB Sector | Net MCap (USDm) | Wgt % |
|---|---|---|---|
| Baker Hughes Company | Oil Gas and Coal | 105,580 | 0.91 |
| Royal Caribbean Group | Travel and Leisure | 88,271 | 0.76 |
| United Rentals | Industrial Transportation | 87,019 | 0.75 |
| PG & E Corp. | Electricity | 85,464 | 0.74 |
| Realty Income | Real Estate Investment Trusts | 85,265 | 0.74 |
| CBRE Group | Real Estate Investment and Services Development | 77,431 | 0.67 |
| Allstate Corp | Non-life Insurance | 76,897 | 0.66 |
| Bank of New York Mellon | Investment Banking and Brokerage Services | 72,105 | 0.62 |
| Hilton Worldwide | Travel and Leisure | 71,989 | 0.62 |
| Hartford Financial Services Group | Non-life Insurance | 71,459 | 0.62 |
| **Totals** | | **821,480** | **7.09** |

## ICB Supersector Breakdown

| ICB Code | ICB Supersector | No. of Cons | Net MCap (USDm) | Wgt % |
|---|---|---|---|---|
| 1010 | Technology | 100 | 1,420,796 | 12.26 |
| 1510 | Telecommunications | 10 | 61,242 | 0.53 |
| 2010 | Health Care | 81 | 1,244,720 | 10.74 |
| 3010 | Banks | 26 | 365,914 | 3.16 |
| 3020 | Financial Services | 49 | 849,359 | 7.33 |
| 3030 | Insurance | 34 | 577,795 | 4.99 |
| 3510 | Real Estate | 57 | 1,151,834 | 9.94 |
| 4010 | Automobiles and Parts | 10 | 60,197 | 0.52 |
| 4020 | Consumer Products and Services | 45 | 557,670 | 4.81 |
| 4030 | Media | 16 | 149,995 | 1.29 |
| 4040 | Retailers | 32 | 414,880 | 3.58 |
| 4050 | Travel and Leisure | 38 | 604,169 | 5.22 |
| 4510 | Food Beverage and Tobacco | 27 | 391,246 | 3.38 |
| 4520 | Personal Care Drug and Grocery Stores | 10 | 264,979 | 2.29 |
| 5010 | Construction and Materials | 29 | 408,041 | 3.52 |
| 5020 | Industrial Goods and Services | 112 | 1,837,664 | 15.86 |
| 5510 | Basic Resources | 14 | 174,619 | 1.51 |
| 5520 | Chemicals | 14 | 161,277 | 1.39 |
| 6010 | Energy | 16 | 536,882 | 4.63 |
| 6510 | Utilities | 18 | 351,645 | 3.04 |
| **Totals** | | **738** | **11,584,923** | **100.00** |

## INFORMATION

### Index Universe
Russell MidCap Index

### Index Launch
12 August 2022

### Base Date
16 December 2016

### Base Value
1000

### Investability Screen
Actual free float applied and liquidity screened

### Index Calculation
End-of-day index available

### End-of-Day Distribution
Via FTP and email

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

### Review Dates
Semi-annually in June and December. Exclusion lists are reviewed quarterly in March, June, September and December.

## Index Characteristics

| Attributes | Russell Midcap ESG Enhanced Target Exposure |
|---|---|
| Number of constituents | 738 |
| Net MCap (USDm) | 11,584,923 |
| Dividend Yield % | 1.63 |
| Constituent Sizes (Net MCap USDm) | |
| Average | 15,698 |
| Largest | 105,580 |
| Smallest | 169 |
| Median | 9,960 |
| Weight of Largest Constituent (%) | 0.91 |
| Top 10 Holdings (% Index MCap) | 7.09 |



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