Index factsheet

Russell Midcap Value Index

About the index

The Russell Midcap® Value Index measures the performance of US mid cap value stocks. The index includes companies with relatively lower price-to-book ratios, lower 2-year I/B/E/S forecast growth and lower historical 5-year sales growth. The index is reconstituted fully in June to ensure accurate representation of the US mid cap value style, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September. Since March 24, 2025, the index applies quarterly capping if constituent weights exceed target RIC thresholds.IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Index characteristics

(As of 10/31/2026)

	Russell Midcap® Value	Russell Midcap®
Price/Book	2.57	3.17
Dividend Yield	1.78	1.51
P/E Ex-Neg Earnings	18.93	20.33
EPS Growth - 5 Years	9.18	11.03
Number of Holdings	717	821

Market capitalization (in billions USD)

(As of 10/31/2026)

	Russell Midcap® Value	Russell Midcap®
Average Market Cap ($-WTD)	$30.936	$33.773
Median Market Cap	$12.225	$12.863
Largest Stock by Market Cap	$130.972	$130.972

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell Midcap® Value		
Bloomberg	PR	RMV
Bloomberg	TR	RUMCVATR
Reuters	PR	.RMCCV
Reuters	TR	.RMCCVTRI

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

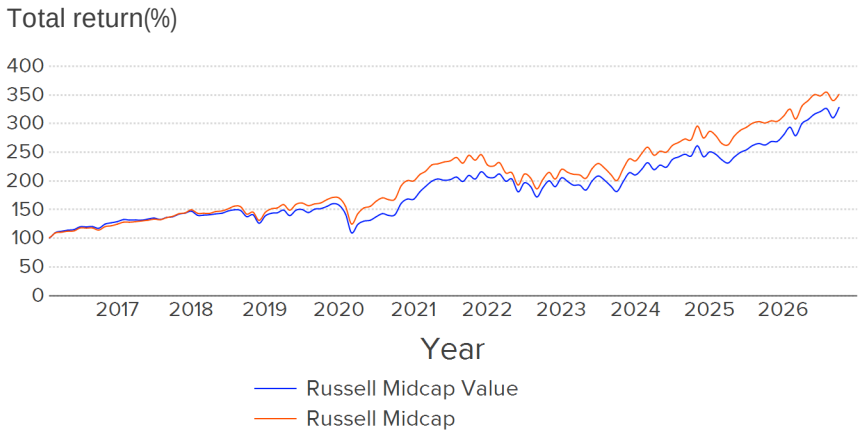
The launch date of the Russell Midcap® Value Index is February 1, 1995. The launch date of the Russell Midcap® Index is November 1, 1991. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell Midcap Value	24.97	21.79	9.37	10.82	28.34	-12.03	12.71	13.07	11.05	21.99
Russell Midcap	16.56	20.47	7.47	11.88	22.58	-17.32	17.23	15.34	10.60	15.41

Data as of October 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Total return



Data as of October 31, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Value	12.86	14.01	17.24	17.91
Russell Midcap	11.64	13.90	17.11	17.41

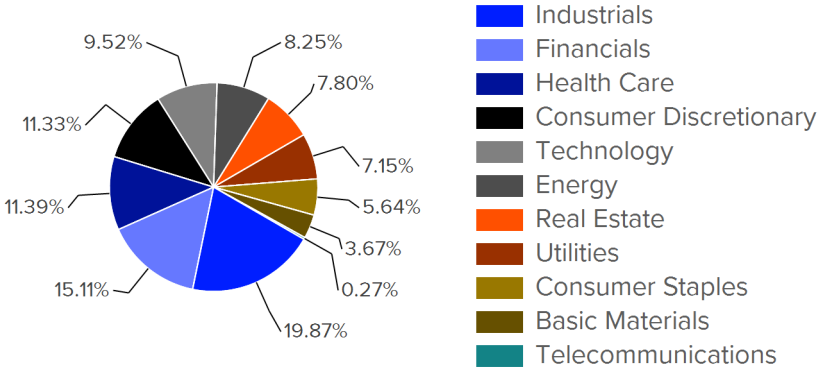
As of October 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Value	1.54	1.20	0.40	0.54
Russell Midcap	1.05	1.09	0.28	0.59

As of October 31, 2026

ICB Industry



As of October 31, 2026

Top ten index constituents

Company	Industry
Phillips 66	Energy
Moderna	Health Care
Hewlett Packard Ent	Technology
Digital Realty Trust Inc	Real Estate
Allstate Corp	Financials
Kinder Morgan Inc	Energy
Cheniere Energy Inc	Energy
Marathon Petroleum Corp	Energy
Oneok Inc	Energy
Nucor Corp	Basic Materials

As of October 31, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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