

# Russell Midcap Value Index

## About the index

The Russell Midcap® Value Index measures the performance of the mid-cap value segment of the US equity universe. It includes those Russell Midcap Index 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 Value Index is constructed to provide a comprehensive and unbiased barometer of the mid-cap value market. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap value market.

## Index characteristics

(As of 6/30/2024)

|                      | Russell Midcap® Value | Russell Midcap® |
|----------------------|-----------------------|-----------------|
| Price/Book           | 2.33                  | 3.00            |
| Dividend Yield       | 1.94                  | 1.58            |
| P/E Ex-Neg Earnings  | 17.83                 | 20.12           |
| EPS Growth - 5 Years | 11.03                 | 12.93           |
| Number of Holdings   | 699                   | 807             |

## Market capitalization (in billions USD)

(As of 6/30/2024)

|                             | Russell Midcap® Value | Russell Midcap® |
|-----------------------------|-----------------------|-----------------|
| Average Market Cap (\$-WTD) | \$25.838              | \$27.898        |
| Median Market Cap           | \$10.306              | \$10.697        |
| Largest Stock by Market Cap | \$93.094              | \$93.094        |

## 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](https://lseg.com/ftse-russell)

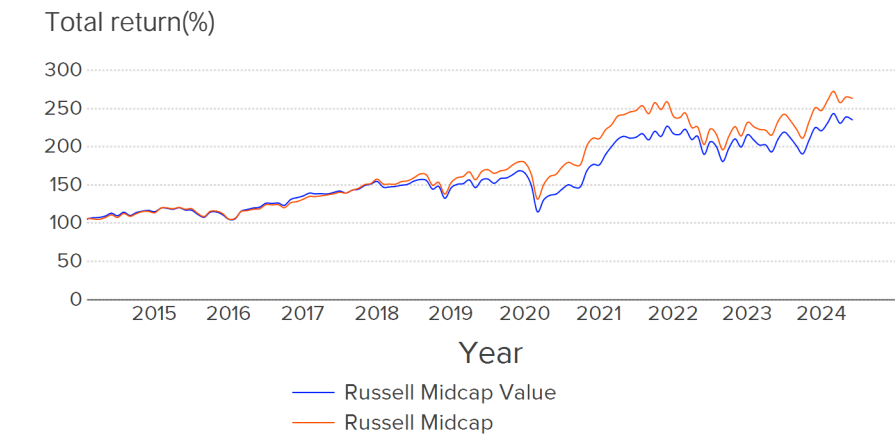
The launch date of the Russell Midcap® Value Index is February 1, 1995. The launch date of the Russell Midcap® Index is November 1, 1991. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

|                      | 1 yr  | 3 yr | 5 yr | 10 yr | 2019  | 2020  | 2021  | 2022   | 2023  | 2024 |
|----------------------|-------|------|------|-------|-------|-------|-------|--------|-------|------|
| Russell Midcap Value | 11.98 | 3.65 | 8.49 | 7.60  | 27.06 | 4.96  | 28.34 | -12.03 | 12.71 | 4.54 |
| Russell Midcap       | 12.88 | 2.37 | 9.46 | 9.04  | 30.54 | 17.10 | 22.58 | -17.32 | 17.23 | 4.96 |

Data as of June 30, 2024. 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 June 30, 2024. 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 | 17.70 | 19.28 | 21.54 | 17.67 |
| Russell Midcap       | 17.79 | 19.39 | 20.78 | 17.31 |

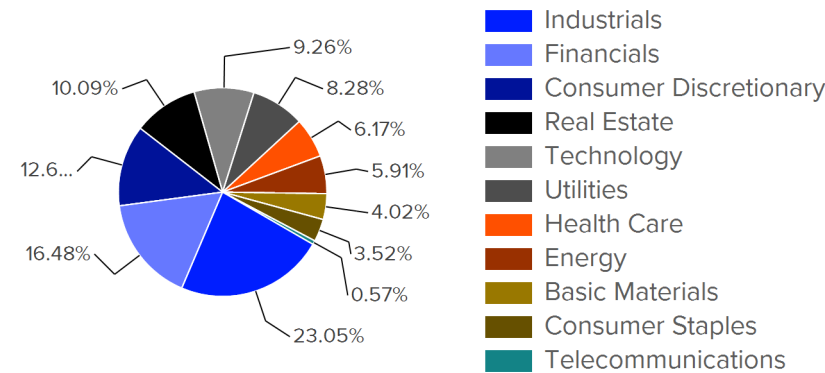
As of June 30, 2024

Sharpe Ratio

|                      | 1 yr | 3 yr | 5 yr | 10 yr |
|----------------------|------|------|------|-------|
| Russell Midcap Value | 0.42 | 0.12 | 0.39 | 0.42  |
| Russell Midcap       | 0.46 | 0.06 | 0.44 | 0.51  |

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

| Company                  | Industry    |
|--------------------------|-------------|
| Parker Hannifin Corp     | Industrials |
| Constellation Energy     | Utilities   |
| Phillips 66              | Energy      |
| Marvell Technology Group | Technology  |
| Welltower Inc            | Real Estate |
| Transdigm Group Inc      | Industrials |
| Trane Technologies Plc   | Industrials |
| Paccar Inc               | Industrials |
| Kkr & Co Inc             | Financials  |
| Carrier Global           | Industrials |

As of June 30, 2024

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