



Russell Midcap Index

About the index

The Russell Midcap® Index measures the performance of the mid-cap segment of the US equity universe. The Russell Midcap® Index is a subset of the Russell 1000® Index. It includes approximately 800 of the smallest securities based on a combination of their market cap and current index membership. The Russell Midcap® Index represents approximately 31% of the total market capitalization of the Russell 1000® companies. The Russell Midcap® Index is constructed to provide a comprehensive and unbiased barometer for the mid-cap segment. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap opportunity set.

Index characteristics

(As of 12/31/2019)

	Russell Midcap®	Russell 3000®
Price/Book	2.86	3.47
Dividend Yield	1.69	1.78
P/E Ex-Neg Earnings	21.82	22.15
EPS Growth - 5 Years	10.94	12.78
Number of Holdings	802	2,992

Market capitalization (in billions USD)

(As of 12/31/2019)

	Russell Midcap®	Russell 3000®
Average Market Cap (\$-WTD)	\$17.589	\$249.406
Median Market Cap	\$8.571	\$1.810
Largest Stock by Market Cap	\$78.616	\$1304.765

True representation of the US equity market

Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

Tickers

Russell Midcap®		
Bloomberg	PR	RMC
Bloomberg	TR	RUMCINTR
Reuters	PR	.RMCC
Reuters	TR	.RUMTU

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

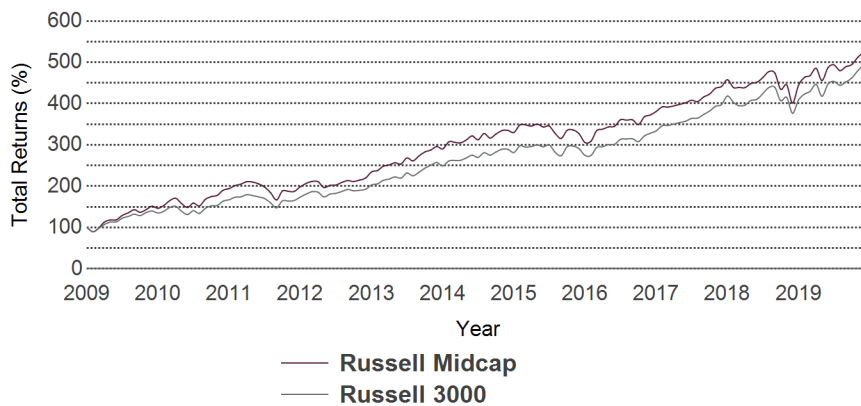
The inception date of the Russell Midcap® Index is November 1, 1991. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2014	2015	2016	2017	2018	2019
Russell Midcap	30.54	12.06	9.33	13.19	13.22	-2.44	13.80	18.52	-9.06	30.54
Russell 3000	31.02	14.57	11.24	13.42	12.56	0.48	12.74	21.13	-5.24	31.02

Data as of December 31, 2019. 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 December 31, 2019. 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	14.25	12.94	12.69	13.80
Russell 3000	12.89	12.26	12.17	12.83

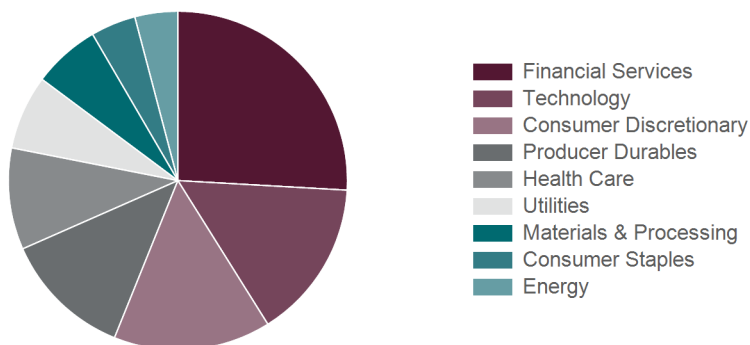
As of December 31, 2019

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap	1.80	0.84	0.70	0.94
Russell 3000	2.01	1.07	0.87	1.01

As of December 31, 2019

RGS Sectors



Top ten index constituents

Company
Fiserv Inc
Global Payments Inc
Advanced Micro Devices
L3harris Technologies
Sempra Energy
Lam Research Corp
Dollar General Corp
Newmont Goldcorp Corp
Xcel Energy Inc
Welltower Inc
Total*

As of December 31, 2019

*May not equal due to rounding

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