



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 26% 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 2/28/2022)

	Russell Midcap®	Russell 3000®
Price/Book	3.35	4.13
Dividend Yield	1.42	1.39
P/E Ex-Neg Earnings	18.05	20.21
EPS Growth - 5 Years	13.44	17.28
Number of Holdings	826	3,047

Market capitalization (in billions USD)

(As of 2/28/2022)

	Russell Midcap®	Russell 3000®
Average Market Cap (\$-WTD)	\$22.844	\$515.811
Median Market Cap	\$10.892	\$2.275
Largest Stock by Market Cap	\$58.449	\$2709.024

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

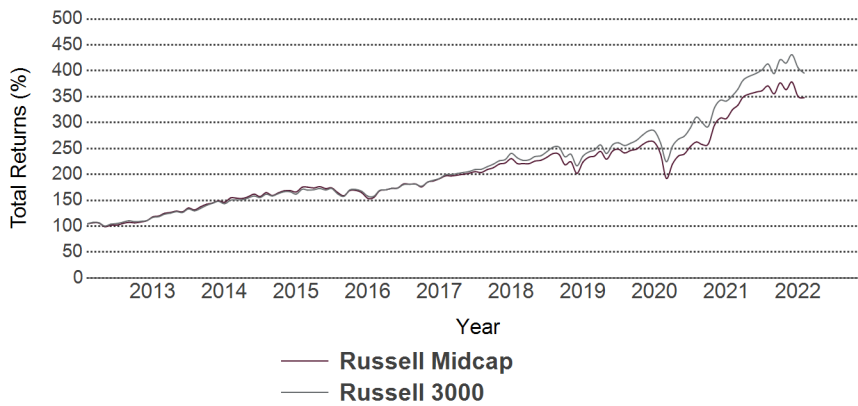
The inception date of the Russell Midcap® Index is November 1, 1991. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell Midcap	7.07	14.25	12.02	12.82	18.52	-9.06	30.54	17.10	22.58	-8.03
Russell 3000	12.29	17.56	14.68	14.27	21.13	-5.24	31.02	20.89	25.66	-8.25

Data as of February 28, 2022. 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap	13.20	20.51	18.13	14.92
Russell 3000	12.97	18.19	16.23	13.59

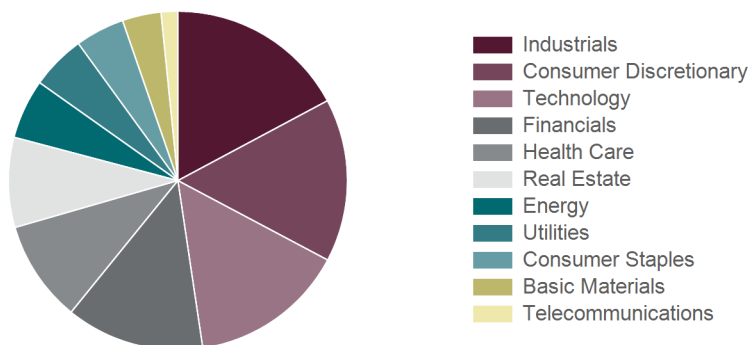
As of February 28, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap	0.55	0.71	0.66	0.84
Russell 3000	0.97	0.94	0.87	1.01

As of February 28, 2022

ICB Industry



Top ten index constituents

Company	Industry
Palo Alto Networks Inc	Technology
Marvell Technology Group	Technology
Pioneer Nat Resources Co	Energy
Marathon Petroleum Corp	Energy
Synopsys Inc	Technology
Fortinet Inc	Technology
Idexx Labs Inc	Health Care
Simon Property Group Inc	Real Estate
Amphenol Corp	Technology
Iqvia Holdings Inc	Health Care

As of February 28, 2022

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