

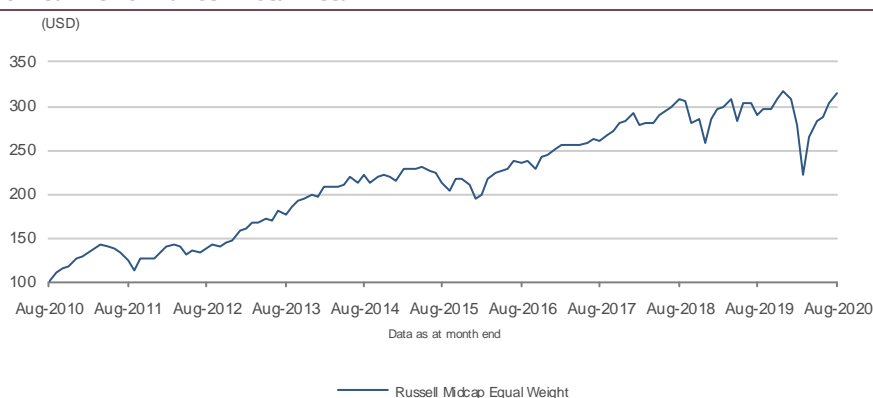
Russell Midcap[®] Equal Weight Index

Data as at: 31 August 2020

The Russell Equal Weight Indexes offer a unique and practical alternative to conventional equal weighted indexes. Rather than simply assigning an equal weight to each constituent of the index, Russell's sector equal weight index methodology equally weights each sector within the index and then equally weights the companies within each sector. This innovative approach provides greater diversification benefits than traditional equal weighted indexes.

Equal weighting randomizes economic factor mispricing as well as prevents a few large companies from driving the index's performance. Russell Equal Weight Indexes offer enhanced protection by equally weighting across nine sectors as defined by the RGS Sector Scheme (Consumer Discretionary, Consumer Staples, Energy, Financial Services, Health Care, Materials and Processing, Producer Durables, Technology, and Utilities) to control for sector risk. Russell Equal Weight Indexes are re-weighted on a quarterly basis.

10-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 Equal Weight	11.2	12.5	-1.3	8.1	20.8	47.3	6.5	8.0	36.6	24.7	19.4

* 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)	2010	2011	2012	2013	2014	2015	2016	2017	2018	2019
Russell Midcap Equal Weight	26.0	0.4	16.9	35.7	10.3	-4.9	16.4	16.4	-9.5	23.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Midcap Equal Weight	0.2	0.3	0.4	0.7	-41.2	-41.2	-41.2	-41.2

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Enphase Energy Inc	Oil & Gas	29	0.55
First Solar Inc	Oil & Gas	26	0.49
Boston Beer	Consumer Goods	26	0.49
SolarEdge Technologies	Oil & Gas	25	0.48
AES Corp.	Utilities	22	0.40
Halliburton	Oil & Gas	21	0.40
Spectrum Brands Holdings	Consumer Goods	20	0.38
EQT Corporation	Oil & Gas	20	0.38
Antero Midstream Corp	Oil & Gas	20	0.37
Nu Skin Enterpr A	Consumer Goods	20	0.37
Totals		230	4.31

Index Characteristics

Attributes	Russell Midcap Equal Weight
Number of constituents	796
Dividend Yield %	1.94
Constituent (Wgt %)	
Average	0.13
Largest	0.55
Median	0.10
Top 10 Holdings (Wgt %)	4.31

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INFORMATION

Index Universe

Russell Midcap® Index

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in June

Data definitions available from
info@ftserussell.com

To learn more, visit www.ftserussell.com;
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 4563 6346

Sydney +61 (0) 2 8823 3521