

# Russell Midcap Defensive Index

## About the index

The Russell Midcap® Defensive Index® measures the performance of the mid-cap defensive segment of the US equity universe. It includes those Russell Midcap Index companies with relatively stable business conditions which are less sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell Midcap Defensive Index is constructed to provide a comprehensive, unbiased, and stable barometer of the mid-cap defensive market. The Index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap defensive market.

## Index characteristics

(As of 7/31/2022)

	Russell Midcap® Defensive	Russell Midcap®
Price/Book	3.38	3.09
Dividend Yield	1.73	1.54
P/E Ex-Neg Earnings	20.23	17.31
EPS Growth - 5 Years	13.53	13.82
Number of Holdings	336	827

## Market capitalization (in billions USD)

(As of 7/31/2022)

	Russell Midcap® Defensive	Russell Midcap®
Average Market Cap (\$-WTD)	\$24.411	\$21.609
Median Market Cap	\$14.126	\$10.067
Largest Stock by Market Cap	\$56.264	\$56.264

## Russell Stability Indexes give you more Style

### More than low volatility

Russell is one of the first to combine quality indicators (balance sheet and earnings related measures) and a stock market indicator, volatility. As a result, Russell Stability Indexes are more comprehensive than indexes that historically focus on single measures such as dividends or return volatility.

### Distinct from other asset classes including growth and value

In certain market conditions, the Russell Stability Indexes capture a different set of indicators that drive market and manager performance.

### Complete market coverage

Russell Stability Indexes are created from existing Russell Indexes that are split to form a Defensive half (more stable) and a Dynamic half (less stable). Taken together, these halves offer a more complete picture of market activity.

## Tickers

### Russell Midcap® Defensive

Bloomberg	PR	RUMCAPDF
Bloomberg	TR	RUMCDFTR
Reuters	PR	.RUMCAPDF
Reuters	TR	.RUMCDFTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [www.ftserussell.com](http://www.ftserussell.com)

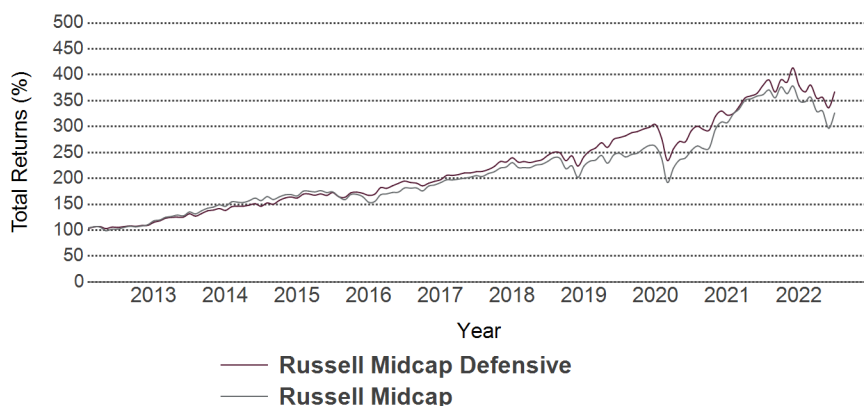
The inception date of the Russell Midcap Defensive Index is February 3, 2011. The inception date of the Russell Midcap November 1, 1991. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell Midcap Defensive	-3.33	9.58	11.50	13.27	19.13	-3.33	33.44	10.54	25.20	-11.24
Russell Midcap	-9.83	9.47	9.69	12.32	18.52	-9.06	30.54	17.10	22.58	-13.83

Data as of July 31, 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



Data as of July 31, 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.

## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Defensive	19.68	18.60	16.47	13.16
Russell Midcap	19.99	21.98	19.60	15.67

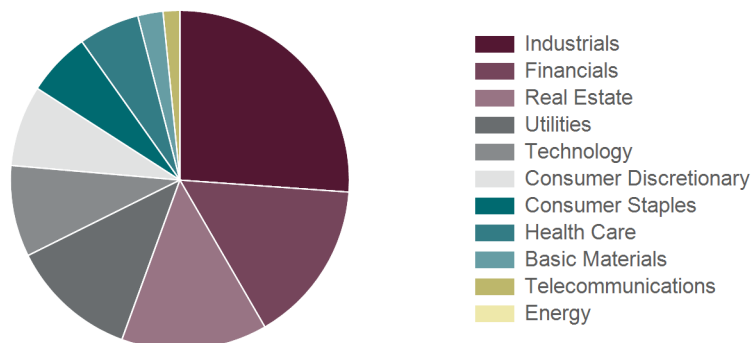
As of July 31, 2022

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Defensive	-0.09	0.54	0.68	0.97
Russell Midcap	-0.43	0.49	0.52	0.79

As of July 31, 2022

## ICB Industry



## Top ten index constituents

Company	Industry
Amphenol Corp	Technology
Realty Income Corp	Real Estate
Paychex Inc	Industrials
Agilent Technologies Inc	Health Care
Xcel Energy Inc	Utilities
Synopsys Inc	Technology
Motorola Solutions Inc	Telecommunications
Cintas Corp	Industrials
Gallagher Arthur J & Co	Financials
Aflac Inc	Financials

As of July 31, 2022

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