

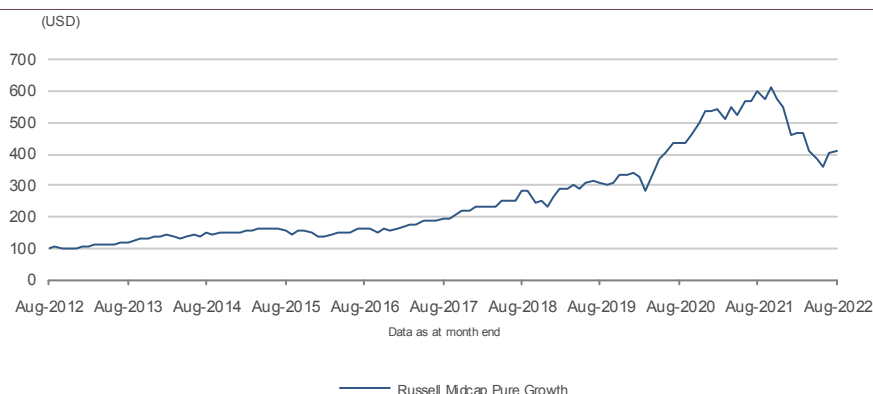
Russell Midcap[®] Pure Growth Index

Data as at: 31 August 2022

The Russell Pure Style Indexes provide concentrated exposure to stocks that exhibit strong growth or value signals. Building upon Russell's traditional, cap-weighted style methodology, the Pure Style methodology is style-weighted, and effectively narrows the universe delivering a more tailored, 'pure' exposure to only those stocks considered fully value or growth.

The Pure Style indexes were designed as additional tools for investors employing size and style investing strategies. Whether the desired outcomes are to strike a balance between growth and value segments with large-, mid- and small-cap exposures or to dynamically and tactically tilt, these indexes provide sharp, focused, non-overlapping exposures to growth and value.

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 Pure Growth	6.2	-12.3	-25.0	-31.5	32.5	112.2	9.8	16.2	37.5	35.6	24.5

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell Midcap Pure Growth	18.5	35.1	10.1	0.1	4.8	37.0	7.2	42.2	62.2	2.1

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Midcap Pure Growth	-0.8	0.3	0.7	0.8	-46.2	-46.2	-46.2	-46.2

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.

Capping

At reconstitution, the sector weights of each of the Russell Pure Style indexes are capped at 10% above the sector weight of the corresponding Style index

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	Energy	74	6.80
Paylocity Holding	Industrials	67	6.24
Texas Pacific Land Corporation	Energy	63	5.86
Insulet Corp.	Health Care	63	5.84
DexCom	Health Care	57	5.23
Alnylam Pharmaceuticals	Health Care	46	4.24
LPL Financial Holdings	Financials	40	3.72
Generac Holdings	Industrials	33	3.06
NovoCure	Health Care	31	2.85
Paycom Software	Technology	31	2.84
Totals		505	46.69

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	26	349	32.33
15	Telecommunications	1	23	2.13
20	Health Care	9	226	20.87
30	Financials	2	50	4.58
40	Consumer Discretionary	10	135	12.49
45	Consumer Staples	1	2	0.14
50	Industrials	8	142	13.18
55	Basic Materials	1	17	1.62
60	Energy	2	137	12.67
Totals		60	1,081	100.00

Index Characteristics

Attributes	Russell Midcap Pure Growth
Number of constituents	60
Dividend Yield %	0.20
Constituent (Wgt %)	
Average	1.67
Largest	6.80
Median	1.12
Top 10 Holdings (Wgt %)	46.68

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

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