

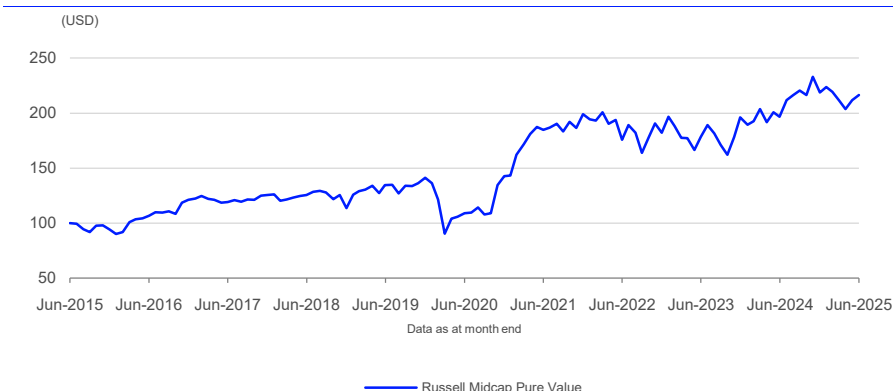
Russell Midcap[®] Pure Value Index

Data as at: 30 June 2025

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 Value	2.4	-1.0	-1.0	10.0	23.2	98.6	7.2	14.7	17.9	17.2	20.4

* 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)	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024
Russell Midcap Pure Value	-9.7	28.9	3.5	-9.4	24.2	1.0	39.6	-8.5	7.6	11.6

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Russell Midcap Pure Value	0.5	0.4	0.7	0.4		-20.2	-20.7	-22.1	-45.7

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 %
Elanco Animal Health	Health Care	32,827	0.96
ON Semiconductor Corp	Technology	26,251	0.77
Whirlpool Corp	Consumer Discretionary	26,068	0.77
Crane NXT Co	Industrials	24,775	0.73
Invesco Limited	Financials	24,545	0.72
Qorvo Inc.	Technology	24,262	0.71
Paramount Global (B)	Consumer Discretionary	23,963	0.70
CNH Industrial N.V.	Industrials	23,688	0.70
ZoomInfo Technologies	Technology	23,443	0.69
Axis Capital Holdings	Financials	23,313	0.68
Totals		253,137	7.43

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	26	370,479	10.88
15	Telecommunications	2	28,176	0.83
20	Health Care	26	318,903	9.37
30	Financials	36	499,269	14.66
35	Real Estate	36	436,032	12.81
40	Consumer Discretionary	29	427,103	12.54
45	Consumer Staples	21	221,207	6.50
50	Industrials	47	469,278	13.78
55	Basic Materials	8	116,687	3.43
60	Energy	7	106,904	3.14
65	Utilities	27	411,019	12.07
Totals		265	3,405,059	100.00

Index Characteristics

Attributes	Russell Midcap Pure Value
Number of constituents	265
Dividend Yield %	2.98
Constituent (Wgt %)	
Average	0.38
Largest	0.96
Median	0.40
Top 10 Holdings (Wgt %)	7.43

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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