

Russell Midcap 300 Index

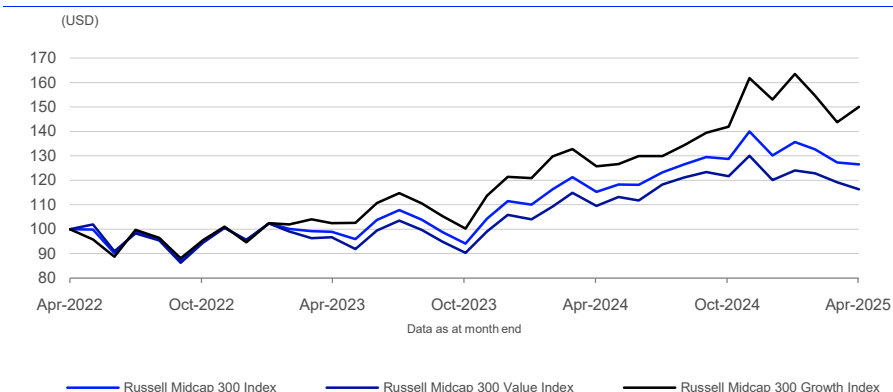
Data as at: 30 April 2025

The Russell Midcap® 300 Index represents the larger ~300 stocks in the Russell Midcap Index, after banding is applied.

The Russell Midcap® 300 Value Index represents companies that exhibit value characteristics among the larger 300 stocks in the Russell Midcap Index. It includes those companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years).

The Russell Midcap® 300 Growth Index represents companies that exhibit growth characteristics among the larger 300 stocks in the Russell Midcap Index. It includes those companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years).

3-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 300 Index	-6.8	-1.8	-2.8	9.7	26.5	85.1	8.1	13.1	18.4	18.3	17.8
Russell Midcap 300 Value Index	-6.2	-4.5	-3.2	6.2	16.3	83.6	5.2	12.9	17.0	17.4	17.4
Russell Midcap 300 Growth Index	-8.3	5.7	-2.0	19.3	50.0	88.7	14.5	13.5	24.8	22.2	20.9

* 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 300 Index	-2.8	13.3	18.4	-9.1	31.1	15.8	23.4	-17.6	16.9	16.8
Russell Midcap 300 Value Index	-5.3	19.7	13.9	-12.5	28.5	5	28.8	-11.9	10.7	13.4
Russell Midcap 300 Growth Index	-0.6	6.8	24.5	-4.4	34.8	31.3	14.9	-27.1	28.3	26

FEATURES

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as performance benchmarks.

Investability

Stocks are selected and weighted to ensure that the index is investable.

Liquidity

Stocks are screened to ensure that the index is tradable.

Transparency

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

Availability

The indexes are calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark (ICB)

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

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell Midcap 300 Index	0.5	0.4	0.7	0.5	-19.7	-19.7	-26.7	-39.4
Russell Midcap 300 Value Index	0.4	0.2	0.7	0.4	-19.1	-19.1	-21.3	-42.5
Russell Midcap 300 Growth Index	0.8	0.6	0.6	0.6	-25.4	-25.4	-39.2	-39.2

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

Top 10 Constituents - Russell Midcap 300 Value Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Palantir Technologies	Software and Computer Services	243,471	3.12
Microstrategy Class A	Software and Computer Services	87,678	1.12
Arthur J Gallagher	Nonlife Insurance	78,698	1.01
Williams Cos	Oil, Gas and Coal	71,152	0.91
Aplovin	Software and Computer Services	70,500	0.90
Aflac	Life Insurance	59,903	0.77
Bank of New York Mellon	Investment Banking and Brokerage Services	57,688	0.74
Howmet Aerospace Inc	Aerospace and Defense	56,049	0.72
Hilton Worldwide	Travel and Leisure	53,912	0.69
Digital Realty Trust	Real Estate Investment Trusts	53,101	0.68
Totals		832,151	10.67

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	41	1,162,708	14.91
1510	Telecommunications	1	36,170	0.46
2010	Health Care	33	668,758	8.57
3010	Banks	8	187,738	2.41
3020	Financial Services	20	521,205	6.68
3030	Insurance	14	451,311	5.79
3510	Real Estate	24	619,887	7.95
4010	Automobiles and Parts	3	39,571	0.51
4020	Consumer Products and Services	13	328,772	4.22
4030	Media	8	101,732	1.30
4040	Retailers	10	211,679	2.71
4050	Travel and Leisure	14	347,288	4.45
4510	Food, Beverage and Tobacco	16	253,717	3.25
4520	Personal Care, Drug and Grocery Stores	7	228,228	2.93
5010	Construction and Materials	6	152,790	1.96
5020	Industrial Goods and Services	48	1,264,857	16.22
5510	Basic Resources	4	116,618	1.50
5520	Chemicals	7	72,372	0.93
6010	Energy	13	430,931	5.53
6510	Utilities	21	602,642	7.73
Totals		311	7,798,975	100.00

INFORMATION

Index Universe

Russell MidCap Index

Index Launch

1st July 2021

Base Date

19th March 2021

Base Value

1000

Investability Screen

Actual free float applied and liquidity screened

Index Calculation

End-of-day index available

End-of-Day Distribution

Via SFTP and email

Currency

USD, AUD, CAD, CHF, EUR, GBP, JPY, SGD, ZAR

Review Dates

Annually in June.

Index Characteristics

Attributes	Russell Midcap 300
Number of constituents	311
Net MCap (USDm)	7,798,975
Dividend Yield %	1.72
Constituent Sizes (Net MCap USDm)	
Average	25,077
Largest	243,471
Smallest	914
Median	21,490
Weight of Largest Constituent (%)	3.12
Top 10 Holdings (% Index MCap)	10.67

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