

# Russell Midcap 500 Index

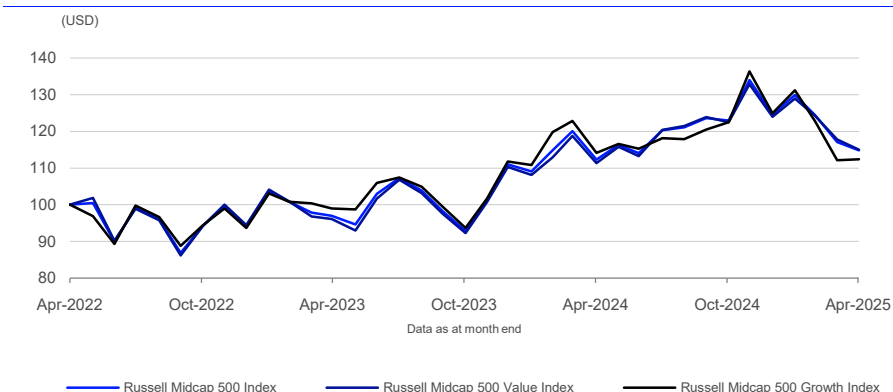
Data as at: 30 April 2025

The Russell Midcap<sup>®</sup> 500 Index represents the smaller ~500 stocks in the Russell Midcap Index, after banding is applied.

The Russell Midcap<sup>®</sup> 500 Value Index represents companies that exhibit value characteristics among the smaller 500 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<sup>®</sup> 500 Growth Index represents companies that exhibit growth characteristics among the smaller 500 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 500 Index	-11.6	-6.6	-7.9	2.2	14.9	80.1	4.7	12.5	21.8	20.6	19.1
Russell Midcap 500 Value Index	-10.8	-6.1	-7.3	3.3	15.0	90.8	4.8	13.8	21.3	20.2	19.5
Russell Midcap 500 Growth Index	-14.3	-8.2	-10.0	-1.5	12.5	49.8	4.0	8.4	24.8	22.6	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 500 Index	-1.7	14.6	18.6	-9.1	29.6	19.8	20.9	-16.8	17.8	12.3
Russell Midcap 500 Value Index	-4	20.5	12.3	-12.1	24.4	5.1	27.5	-12.3	16.8	12.4
Russell Midcap 500 Growth Index	0.8	8.3	26.5	-5.5	36.7	45.3	7.8	-26.1	19.3	11.8

## 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 500 Index	0.1	0.2	0.7	0.4	-24.1	-24.1	-25.7	-42.0
Russell Midcap 500 Value Index	0.2	0.2	0.7	0.4	-23.1	-23.1	-23.1	-45.6
Russell Midcap 500 Growth Index	-0.1	0.1	0.4	0.4	-28.1	-28.1	-37.7	-37.7

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 500 Index

Constituent	ICB Sector	Net MCap (USDm)	Wgt %
Robinhood Markets	Investment Banking and Brokerage Services	32,933	0.99
EQT Corporation	Oil, Gas and Coal	29,080	0.87
Carvana	Retailers	26,386	0.79
Texas Pacific Land Corporation	Oil, Gas and Coal	24,156	0.72
Expand Energy Corp	Oil, Gas and Coal	23,921	0.72
NRG Energy	Electricity	22,061	0.66
Smurfit WestRock	General Industrials	21,679	0.65
Nisource	Gas, Water and Multi-utilities	18,232	0.55
EMCOR Group	Construction and Materials	18,198	0.54
Lennox Intl Inc	Construction and Materials	17,490	0.52
Totals		234,137	7.01

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	62	382,697	11.45
1510	Telecommunications	11	61,796	1.85
2010	Health Care	46	274,804	8.22
3010	Banks	19	117,642	3.52
3020	Financial Services	30	240,856	7.21
3030	Insurance	21	171,568	5.13
3510	Real Estate	35	252,938	7.57
4010	Automobiles and Parts	7	35,492	1.06
4020	Consumer Products and Services	35	168,119	5.03
4030	Media	10	60,570	1.81
4040	Retailers	25	160,954	4.82
4050	Travel and Leisure	24	133,672	4.00
4510	Food, Beverage and Tobacco	13	70,435	2.11
4520	Personal Care, Drug and Grocery Stores	6	43,056	1.29
5010	Construction and Materials	23	207,260	6.20
5020	Industrial Goods and Services	77	556,863	16.66
5510	Basic Resources	10	81,410	2.44
5520	Chemicals	9	34,710	1.04
6010	Energy	19	174,982	5.24
6510	Utilities	13	112,203	3.36
Totals		495	3,342,027	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 500
Number of constituents	495
Net MCap (USDm)	3,342,027
Dividend Yield %	1.68
Constituent Sizes (Net MCap USDm)	
Average	6,752
Largest	32,933
Smallest	148
Median	6,082
Weight of Largest Constituent (%)	0.99
Top 10 Holdings (% Index MCap)	7.01

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