

Russell Midcap 500 Index

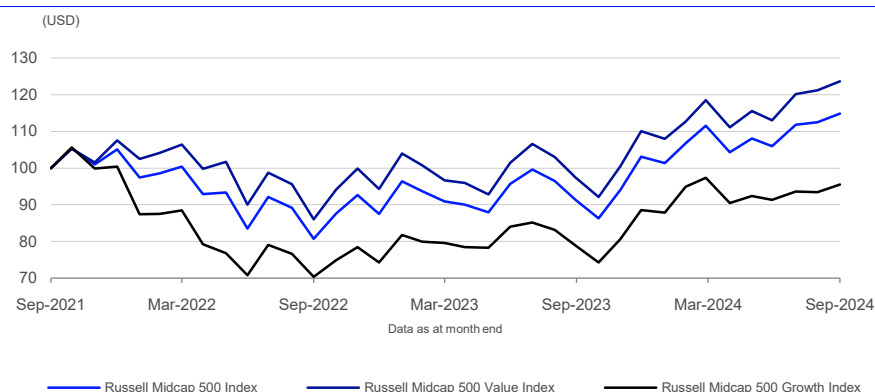
Data as at: 30 September 2024

The Russell Midcap[®] 500 Index represents the smaller ~500 stocks in the Russell Midcap Index, after banding is applied.

The Russell Midcap[®] 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[®] 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	8.4	3.0	11.4	25.7	14.9	70.2	4.7	11.2	16.6	21.7	22.6
Russell Midcap 500 Value Index	9.4	4.3	12.3	26.9	23.7	63.8	7.3	10.4	16.6	21.0	24.0
Russell Midcap 500 Growth Index	4.5	-1.9	7.8	21.1	-4.5	63.6	-1.5	10.3	17.3	24.8	22.0

* 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)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell Midcap 500 Index	8.8	-1.7	14.6	18.6	-9.1	29.6	19.8	20.9	-16.8	17.8
Russell Midcap 500 Value Index	9.2	-4	20.5	12.3	-12.1	24.4	5.1	27.5	-12.3	16.8
Russell Midcap 500 Growth Index	8.3	0.8	8.3	26.5	-5.5	36.7	45.3	7.8	-26.1	19.3

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	1.6	0.2	0.5	0.5	-7.6	-25.7	-42.0	-42.0
Russell Midcap 500 Value Index	1.6	0.3	0.4	0.4	-7.6	-21.1	-45.6	-45.6
Russell Midcap 500 Growth Index	1.2	-0.1	0.5	0.6	-10.8	-37.7	-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 %
Smurfit WestRock	General Industrials	25,497	0.69
EQT Corporation	Oil, Gas and Coal	21,552	0.58
EMCOR Group	Construction and Materials	19,975	0.54
Lennox Intl Inc	Construction and Materials	19,331	0.52
Packaging Corp of America	General Industrials	19,058	0.52
NRG Energy	Electricity	18,876	0.51
Carvana	Retailers	18,801	0.51
Avery Dennison Corp	Industrial Materials	17,652	0.48
Factset Research Systems	Finance and Credit Services	17,454	0.47
Manhattan Assoc	Software and Computer Services	17,199	0.47
Totals		195,393	5.30

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	64	433,765	11.77
1510	Telecommunications	11	65,055	1.77
2010	Health Care	49	348,941	9.47
3010	Banks	19	120,784	3.28
3020	Financial Services	30	231,363	6.28
3030	Insurance	21	172,341	4.68
3510	Real Estate	35	288,158	7.82
4010	Automobiles and Parts	7	40,992	1.11
4020	Consumer Products and Services	35	205,639	5.58
4030	Media	10	58,808	1.60
4040	Retailers	25	162,677	4.41
4050	Travel and Leisure	24	156,213	4.24
4510	Food, Beverage and Tobacco	12	71,891	1.95
4520	Personal Care, Drug and Grocery Stores	6	39,496	1.07
5010	Construction and Materials	23	246,478	6.69
5020	Industrial Goods and Services	77	636,085	17.26
5510	Basic Resources	10	87,955	2.39
5520	Chemicals	9	47,106	1.28
6010	Energy	20	167,432	4.54
6510	Utilities	13	104,037	2.82
Totals		500	3,685,215	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	500
Net MCap (USDm)	3,685,215
Dividend Yield %	1.48
Constituent Sizes (Net MCap USDm)	
Average	7,370
Largest	25,497
Smallest	201
Median	6,919
Weight of Largest Constituent (%)	0.69
Top 10 Holdings (% Index MCap)	5.30

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