

# Russell Midcap 500 Index

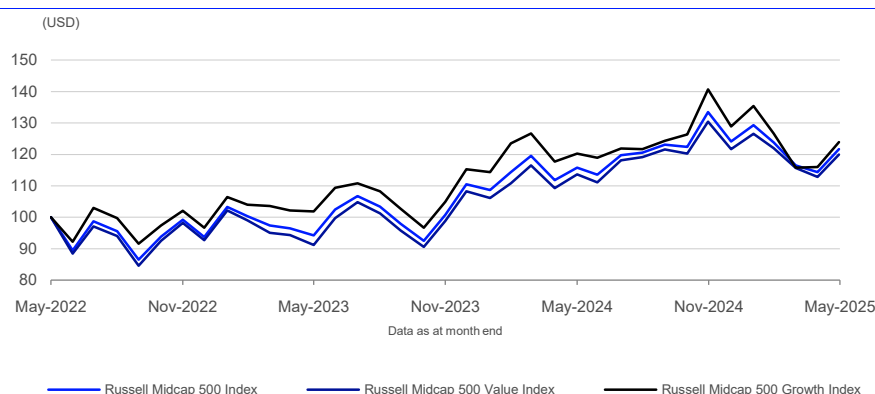
Data as at: 30 May 2025

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	-1.7	-8.8	-1.9	5.1	21.7	77.5	6.8	12.2	22.3	19.6	19.1
Russell Midcap 500 Value Index	-1.6	-8.0	-1.4	5.6	20.0	92.3	6.3	14.0	21.7	19.5	19.5
Russell Midcap 500 Growth Index	-2.2	-11.9	-3.9	3.0	23.9	43.7	7.4	7.5	25.4	20.5	20.1

\* 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	0.3	0.4	0.6	0.5	-24.1	-24.1	-25.7	-42.0
Russell Midcap 500 Value Index	0.3	0.3	0.7	0.4	-23.1	-23.1	-23.1	-45.6
Russell Midcap 500 Growth Index	0.1	0.4	0.4	0.5	-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	44,360	1.25
Carvana	Retailers	35,328	0.99
EQT Corporation	Oil, Gas and Coal	32,427	0.91
NRG Energy	Electricity	31,386	0.88
Expand Energy Corp	Oil, Gas and Coal	26,737	0.75
Smurfit WestRock	General Industrials	22,355	0.63
EMCOR Group	Construction and Materials	21,430	0.60
Texas Pacific Land Corporation	Oil, Gas and Coal	20,879	0.59
Duolingo	Consumer Services	19,514	0.55
Toast	Software and Computer Services	19,485	0.55
Totals		273,903	7.71

ICB Supersector Breakdown

ICB Code	ICB Supersector	No. of Cons	Net MCap (USDm)	Wgt %
1010	Technology	62	410,077	11.54
1510	Telecommunications	11	65,349	1.84
2010	Health Care	46	277,801	7.82
3010	Banks	19	125,211	3.52
3020	Financial Services	30	267,255	7.52
3030	Insurance	21	177,188	4.99
3510	Real Estate	35	256,484	7.22
4010	Automobiles and Parts	7	37,251	1.05
4020	Consumer Products and Services	35	189,194	5.32
4030	Media	10	62,046	1.75
4040	Retailers	24	175,747	4.95
4050	Travel and Leisure	24	147,545	4.15
4510	Food, Beverage and Tobacco	13	70,775	1.99
4520	Personal Care, Drug and Grocery Stores	6	43,105	1.21
5010	Construction and Materials	23	218,386	6.15
5020	Industrial Goods and Services	77	600,780	16.91
5510	Basic Resources	10	84,871	2.39
5520	Chemicals	9	35,984	1.01
6010	Energy	19	185,329	5.22
6510	Utilities	13	122,667	3.45
Totals		494	3,553,044	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	494
Net MCap (USDm)	3,553,044
Dividend Yield %	1.56
Constituent Sizes (Net MCap USDm)	
Average	7,192
Largest	44,360
Smallest	151
Median	6,375
Weight of Largest Constituent (%)	1.25
Top 10 Holdings (% Index MCap)	7.71

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