

# Russell Midcap Value Index

## About the index

The Russell Midcap® Value Index measures the performance of the mid-cap value segment of the US equity universe. It includes those Russell Midcap Index 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 Value Index is constructed to provide a comprehensive and unbiased barometer of the mid-cap value market. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap value market.

## Index characteristics

(As of 3/31/2024)

	Russell Midcap® Value	Russell Midcap®
Price/Book	2.46	3.16
Dividend Yield	1.87	1.52
P/E Ex-Neg Earnings	18.84	21.48
Long-Term Growth Forecast - IBES	9.57	11.30
EPS Growth - 5 Years	11.01	13.11

## Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell Midcap® Value	Russell Midcap®
Average Market Cap (\$-WTD)	\$26.230	\$28.015
Median Market Cap	\$10.879	\$11.362
Largest Stock by Market Cap	\$88.972	\$88.972

## Russell Growth and Value indexes set the Style standard

### Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

### Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

### Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

## Tickers

Russell Midcap® Value		
Bloomberg	PR	RMV
Bloomberg	TR	RUMCVATR
Reuters	PR	.RMCCV
Reuters	TR	.RMCCVTRI

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [lseg.com/ftse-russell](https://lseg.com/ftse-russell)

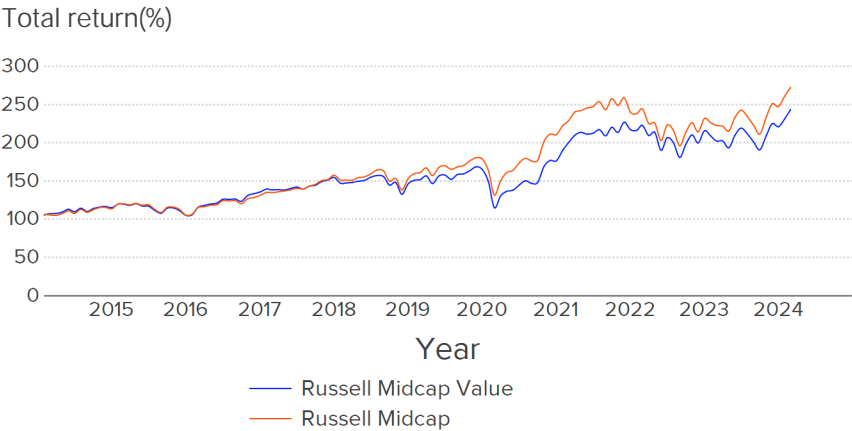
The launch date of the Russell Midcap® Value Index is February 1, 1995. The launch date of the Russell Midcap® Index is November 1, 1991. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Midcap Value	20.40	6.80	9.94	8.57	27.06	4.96	28.34	-12.03	12.71	8.23
Russell Midcap	22.35	6.07	11.10	9.95	30.54	17.10	22.58	-17.32	17.23	8.60

Data as of March 31, 2024. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Total return



Data as of March 31, 2024. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Value	18.56	19.07	21.73	17.55
Russell Midcap	18.22	19.23	21.00	17.20

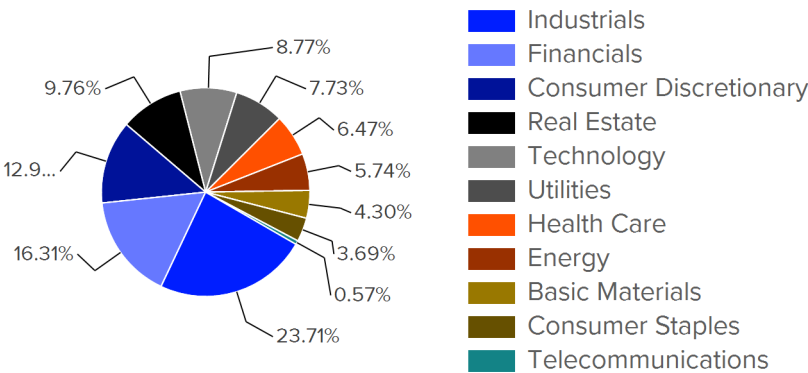
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Value	0.81	0.30	0.46	0.49
Russell Midcap	0.91	0.27	0.51	0.57

As of March 31, 2024

ICB Industry



As of March 31, 2024

Top ten index constituents

Company	Industry
Phillips 66	Energy
Parker Hannifin Corp	Industrials
Paccar Inc	Industrials
Marvell Technology Group	Technology
Constellation Energy	Utilities
Transdigm Group Inc	Industrials
Welltower Inc	Real Estate
Gallagher Arthur J & Co	Financials
Kkr & Co Inc	Financials
Aflac Inc	Financials

As of March 31, 2024

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