



# Russell Midcap Index

## About the index

The Russell Midcap® Index measures the performance of the mid-cap segment of the US equity universe. The Russell Midcap Index is a subset of the Russell 1000® Index. It includes approximately 800 of the smallest securities based on a combination of their market cap and current index membership. The Russell Midcap® Index represents approximately 26% of the total market capitalization of the Russell 1000® companies. The Russell Midcap Index is constructed to provide a comprehensive and unbiased barometer for the mid-cap segment. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap opportunity set.

## Index characteristics

(As of 11/30/2021)

	Russell Midcap®	Russell 3000®
Price/Book	3.63	4.45
Dividend Yield	1.28	1.28
P/E Ex-Neg Earnings	19.74	23.08
EPS Growth - 5 Years	13.52	17.46
Number of Holdings	829	3,030

## Market capitalization (in billions USD)

(As of 11/30/2021)

	Russell Midcap®	Russell 3000®
Average Market Cap (\$-WTD)	\$24.670	\$565.814
Median Market Cap	\$11.312	\$2.481
Largest Stock by Market Cap	\$60.398	\$2758.465

## True representation of the US equity market

### Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

### Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

### Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

## Tickers

Russell Midcap®		
Bloomberg	PR	RMC
Bloomberg	TR	RUMCINTR
Reuters	PR	.RMCC
Reuters	TR	.RUMTU

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [www.ftserussell.com](http://www.ftserussell.com)

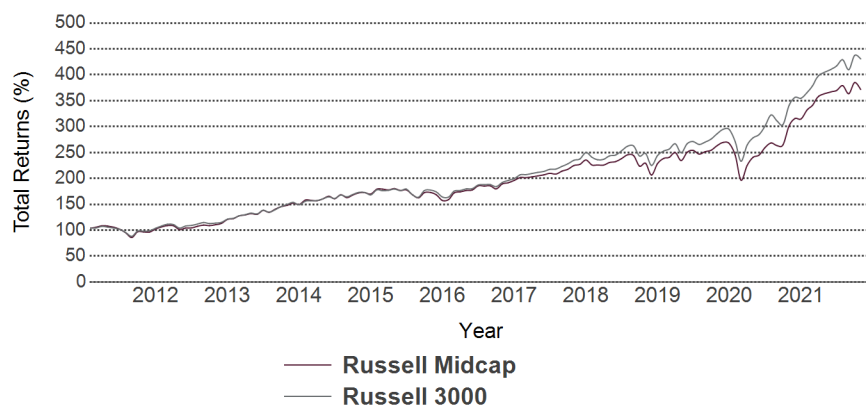
The inception date of the Russell Midcap® Index is November 1, 1991. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

	1 yr	3 yr	5 yr	10 yr	2016	2017	2018	2019	2020	2021
Russell Midcap	23.29	17.49	14.44	14.43	13.80	18.52	-9.06	30.54	17.10	17.77
Russell 3000	26.34	20.20	17.51	15.95	12.74	21.13	-5.24	31.02	20.89	20.90

Data as of November 30, 2021. 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



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## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap	11.02	21.58	17.68	14.80
Russell 3000	10.32	19.03	15.81	13.45

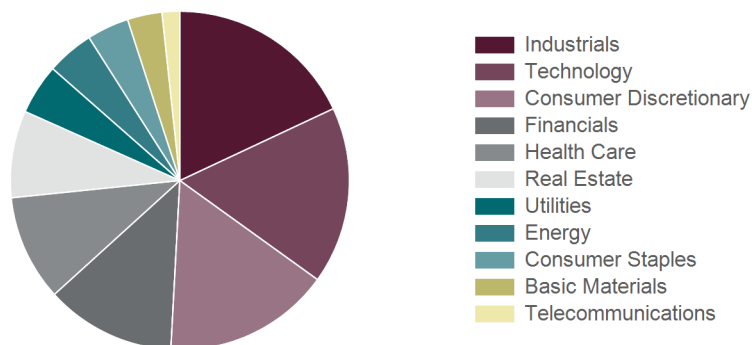
As of November 30, 2021

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap	1.99	0.81	0.80	0.95
Russell 3000	2.42	1.02	1.05	1.14

As of November 30, 2021

## ICB Industry



## Top ten index constituents

Company	Industry
Marvell Technology Group	Technology
Xilinx Inc	Technology
Dexcom Inc	Health Care
Palo Alto Networks Inc	Technology
Lululemon Athletica Inc	Consumer Discretionary
Synopsys Inc	Technology
Idexx Labs Inc	Health Care
Msci Inc	Financials
Simon Property Group Inc	Real Estate
Iqvia Holdings Inc	Health Care

As of November 30, 2021

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