

## Russell Indexes at a glance



# Russell Midcap<sup>®</sup> Equal Weight Index

## About the index.

The Russell Midcap Equal Weight Index equally weights each sector and then equally weights securities within the sectors in the Russell Midcap<sup>®</sup> Index. This results in indexes providing greater diversification benefits across all size segments and sectors by providing sector equal weight exposure, as compared to typical equal weighting approaches, which apply the same weight to each security in the index. The index is re-weighted on a quarterly basis and captures the performance of an equal weight investment strategy for U.S. mid-cap stocks.

The Russell Midcap Index measures the performance of the mid-cap segment of the U.S. equity universe. It is a subset of the Russell 1000<sup>®</sup> 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 31% of the total market capitalization of the Russell 1000<sup>®</sup> Index. 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 3/29/2013)

Russell Midcap Equal Weight Index   Russell Midcap Index

Total number of securities	796	796
P/E ex negative earnings	18.9	18.8
Dividend yield	1.5	1.6
ROE 5 year avg.	12.0	12.7
Price/cash flow	11.8	12.6

### Market capitalization (in billions USD)

(as of 3/29/2013)

Largest	\$30.5	\$30.5
\$ Weighted average	\$7.1	\$10.0
Median	\$5.0	\$5.0
Smallest	\$0.3	\$0.3

## Better tools for better investing

### Deep, comprehensive market coverage.

Russell indexes represent over 98% of the investable universe.

**Completely objective.** Russell indexes are constructed using rules-based, transparent methodology for creating ideal benchmarks and trading vehicles. There is no sampling.

**Modular and accurate.** Russell indexes are modular in their design with a consistently applied methodology. The indexes have consistent market cap breaks to determine which companies are large cap and small cap.

**Rigorously maintained.** Daily corporate actions, monthly share adjustments, quarterly IPO inclusions and annual total reconstitution ensure that the indexes accurately represent the true opportunity set.

## Tickers

### Russell Midcap Equal Weight Index

Bloomberg	PR	RURMEMC
Bloomberg	TR	RUMEMCTR
Reuters	PR	.RMEMC
Reuters	TR	.RMEMCTR

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

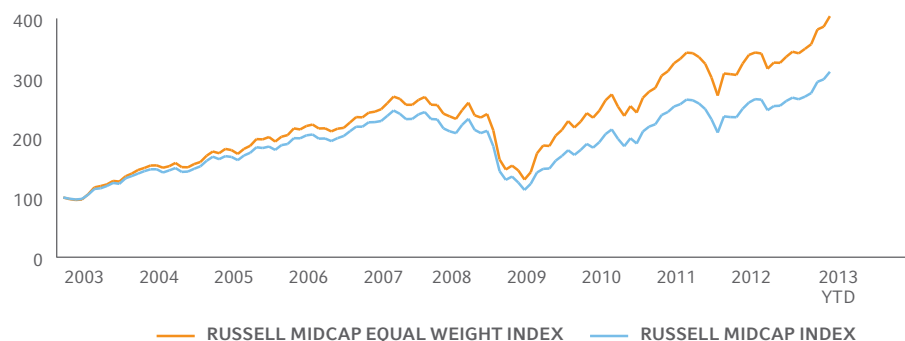
## Performance (as of 3/29/2013)

### Annualized returns (%)

### Calendar year returns (%)

	1 yr	3 yr	5 yr	10 yr	2008	2009	2010	2011	2012	2013 YTD
Russell Midcap Equal Weight Index	17.7	15.4	11.8	15.4	-39.8	57.3	26.0	0.4	16.9	13.2
Russell Midcap Index	17.3	14.6	8.4	12.3	-41.5	40.5	25.5	-1.5	17.3	13.0

## Total return – growth of \$100 (as of 3/29/2013)



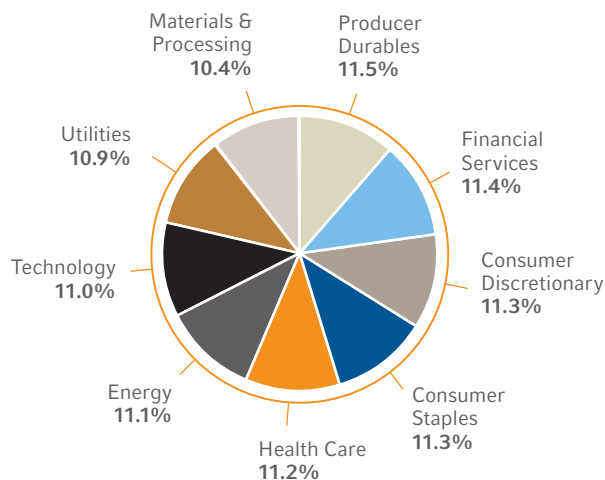
## Annualized risk – Standard Dev (%) (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Equal Weight Index	11.8	17.4	24.1	19.0
Russell Midcap Index	11.0	16.9	22.7	17.9

## Sharpe ratio (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Equal Weight Index	1.5	0.9	0.5	0.7
Russell Midcap Index	1.6	0.9	0.4	0.6

## Sectors by weight\* (as of 3/29/2013)



## Top ten index constituents (as of 3/29/2013)

Company	Weight
Safeway Inc	0.4%
Green Mountain Coffee Roasters Inc	0.4%
Flowers Foods Inc	0.4%
Constellation Brands Inc	0.4%
Hormel Foods Corp	0.4%
Tyson Foods Inc	0.4%
Campbell Soup Co	0.4%
Kroger Co	0.4%
The Hillshire Brands Co	0.4%
Energizer Holdings Inc	0.4%
<b>Total*</b>	<b>3.8%</b>

\*May not equal due to rounding

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

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Indexes are unmanaged and cannot be invested in directly. Index returns represent past performance, are not a guarantee of future performance, and are not indicative of any specific investment.

The inception date of the Russell Midcap Equal Weight Index is October 18, 2010. The inception date of the Russell Midcap Index is November 30, 1991. The returns provided for each Russell Index may include data for periods prior to when the index was in live production. Historical returns for these Russell Indexes prior to the live production date are calculated using the same Russell methodology; however, application to the performance calculation may vary due to data sources, corporate actions and the availability of historical data with respect to certain securities. Please contact the Russell Index Client Service Team for further detail.

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