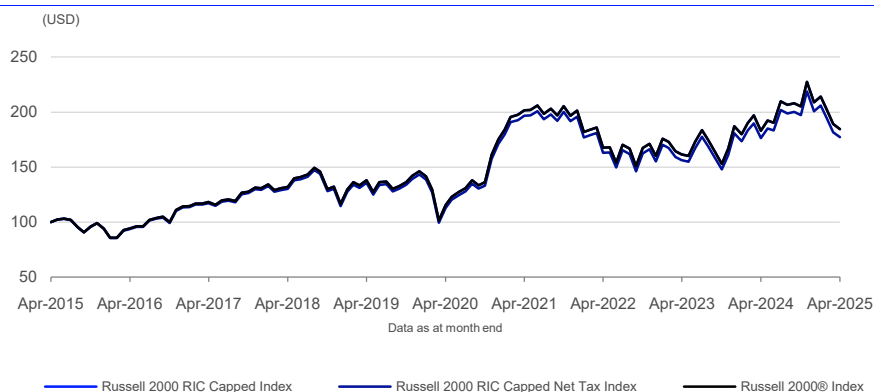


Russell 2000 RIC Capped Index

Data as at: 30 April 2025

The Russell 2000 RIC Capped Index measures the performance of the Small Cap segment of the US equity universe, with a capping methodology applied. To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight. The index is reconstituted annually in June and reviewed quarterly in line with the underlying Russell Index.

10-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 2000 RIC Capped Index	-13.8	-10.0	-11.6	0.9	10.1	60.2	3.3	9.9	24.2	22.9	21.4
Russell 2000 RIC Capped Net Tax Index	-13.9	-10.1	-11.7	0.5	8.7	57.0	2.8	9.4	24.2	22.9	21.4
Russell 2000® Index	-13.8	-10.0	-11.6	0.9	10.1	60.2	3.3	9.9	24.2	22.9	21.4

* 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 % ()	2020	2021	2022	2023	2024
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Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 RIC Capped Index	0.0	0.1	0.5	0.3	-27.5	-27.5	-31.9	-41.8
Russell 2000 RIC Capped Net Tax Index	0.0	0.1	0.4	0.3	-27.6	-27.6	-32.1	-42.1
Russell 2000® Index	0.0	0.1	0.5	0.3	-27.5	-27.5	-31.9	-41.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown – based on daily data

FEATURES

Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Capping

To limit over concentration in any single security, constituents are capped quarterly so that no more than 20% of the index's weight may be allocated to a single constituent and the sum of the weights of all constituents representing more than 4.5% of the index should not exceed 48% of the total index weight.

Liquidity

Stocks in the universe index are screened to ensure that the indexes are tradable.

Transparency

The index 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 net total return methodologies and available end-of-day

Industry Classification Benchmark (ICB)

ICB is a comprehensive and rules based, transparent classification methodology based on research and market trends designed to support investment solutions. It was launched in 2005 and enhanced in 2019 with the integration of the Russell Global Sectors (RGS) classification scheme and additional structural enhancements.

Top 10 Constituents

Constituent	ICB Subsector	Net MCap (USDm)	Wgt %
Sprouts Farmers Market	Food Retailers and Wholesalers	17,062	0.74
Insmed Inc	Biotechnology	12,295	0.53
FTAI Aviation Ltd	Commercial Vehicle-Equipment Leasing	10,776	0.47
Carpenter Tech	Iron and Steel	9,321	0.40
Applied Industrial Technology	Industrial Suppliers	9,268	0.40
SouthState Corp	Banks	8,406	0.36
Mueller Inds	Metal Fabricating	8,142	0.35
Rocket Lab USA Inc (A)	Aerospace	7,619	0.33
Halozyme Therapeutics	Biotechnology	7,589	0.33
ExtService Holdings	Professional Business Support Services	7,548	0.33
Totals		98,025	4.25

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	185	233,311	10.12
15	Telecommunications	36	41,851	1.81
20	Health Care	423	393,185	17.05
30	Financials	352	439,192	19.04
35	Real Estate	109	151,309	6.56
40	Consumer Discretionary	267	255,794	11.09
45	Consumer Staples	59	70,697	3.07
50	Industrials	290	439,832	19.07
55	Basic Materials	65	88,454	3.84
60	Energy	111	108,242	4.69
65	Utilities	39	84,553	3.67
Totals		1936	2,306,419	100.00

Index Characteristics

Attributes	Russell 2000 RIC Capped	Russell 2000®
Number of constituents	1936	1936
Dividend Yield %	1.56	1.56
Constituent (Wgt %)		
Average	0.05	0.05
Largest	0.74	0.74
Median	0.02	0.02
Top 10 Holdings (Wgt %)	4.25	4.25

INFORMATION

Index Universe

Russell 2000 Index

Index Launch

28th February 2024

Base Date

31st December 1978

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Annually in June with Share and IPO updates in March, September and December

Bloomberg Tickers

EOD Total Return - R2000RC

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