

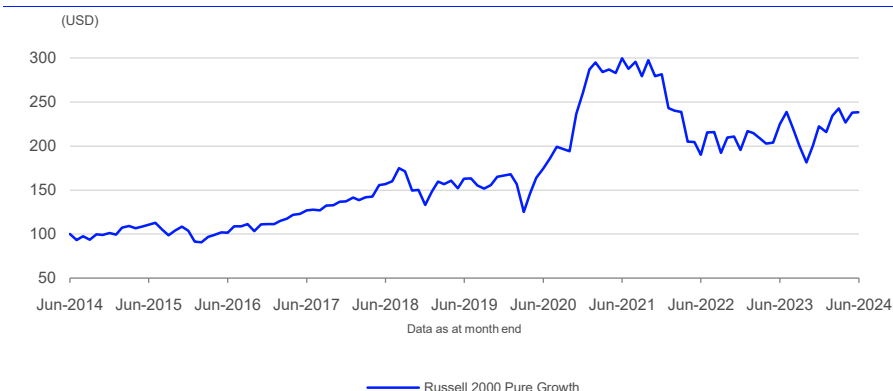
Russell 2000® Pure Growth Index

Data as at: 28 June 2024

The Russell Pure Style Indexes provide concentrated exposure to stocks that exhibit strong growth or value signals. Building upon Russell's traditional, cap-weighted style methodology, the Pure Style methodology is style-weighted, and effectively narrows the universe delivering a more tailored, 'pure' exposure to only those stocks considered fully value or growth.

The Pure Style indexes were designed as additional tools for investors employing size and style investing strategies. Whether the desired outcomes are to strike a balance between growth and value segments with large-, mid- and small-cap exposures or to dynamically and tactically tilt, these indexes provide sharp, focused, non-overlapping exposures to growth and value.

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 Pure Growth	-1.9	7.1	7.1	5.9	-20.5	46.4	-7.4	7.9	20.4	27.1	27.4

* 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 % (USD)	2014	2015	2016	2017	2018	2019	2020	2021	2022	2023
Russell 2000 Pure Growth	-0.6	2.5	7.3	23.3	-2.9	25.0	56.8	7.9	-30.6	13.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio					Drawdown (%)			
	1YR	3YR	5YR	10YR		1YR	3YR	5YR	10YR
Russell 2000 Pure Growth	0.4	-0.3	0.3	0.4		-24.9	-43.0	-46.9	-46.9

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

Drawdown – based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

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

Capping

At reconstitution, the sector weights of each of the Russell Pure Style indexes are capped at 10% above the sector weight of the corresponding Style index

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Super Micro Computer	Technology	25,753	4.90
Vital Farms	Consumer Staples	16,123	3.07
Q2 Holdings	Technology	12,714	2.42
Varonis Systems	Technology	8,769	1.67
Halozyme Therapeutics	Health Care	8,430	1.60
IMPINJ INC	Technology	8,046	1.53
Weatherford International	Energy	7,417	1.41
Palomar Holdings	Financials	7,410	1.41
Pennant Group	Health Care	7,162	1.36
Everbridge	Technology	6,912	1.31
Totals		108,737	20.68

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	53	153,418	29.18
15	Telecommunications	6	8,945	1.70
20	Health Care	56	106,955	20.34
30	Financials	15	42,796	8.14
35	Real Estate	5	10,194	1.94
40	Consumer Discretionary	25	40,779	7.76
45	Consumer Staples	8	23,918	4.55
50	Industrials	57	107,231	20.39
55	Basic Materials	4	5,980	1.14
60	Energy	13	24,328	4.63
65	Utilities	3	1,290	0.25
Totals		245	525,834	100.00

Index Characteristics

Attributes	Russell 2000 Pure Growth
Number of constituents	245
Dividend Yield %	0.31
Constituent (Wgt %)	
Average	0.41
Largest	4.90
Median	0.29
Top 10 Holdings (Wgt %)	20.68

INFORMATION

Index Universe

Russell 2000® Index

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in June

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