

Russell 2000[®] Pure Growth Index

Data as at: 31 August 2022

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	5.6	-10.1	-23.3	-27.0	39.0	70.3	11.6	11.2	33.3	35.9	26.0

* 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)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 2000 Pure Growth	14.2	47.0	-0.6	2.5	7.3	23.3	-2.9	25.0	56.8	7.9

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	-0.8	0.3	0.4	0.6	-43.0	-46.9	-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 %
Clearfield Inc.	Telecommunications	18	1.84
Celsius Holdings Inc.	Consumer Staples	16	1.57
Infrastructure and Energy Alternatives	Industrials	12	1.24
Extreme Networks	Telecommunications	12	1.22
Evolent Health	Health Care	12	1.18
Palomar Holdings	Financials	11	1.13
Kinsale Capital Group	Financials	11	1.12
Energy Recovery Inc.	Industrials	11	1.11
Xpel Inc	Consumer Discretionary	11	1.10
Transmedics Group	Health Care	10	1.01
Totals		125	12.51

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	62	200	20.06
15	Telecommunications	6	41	4.12
20	Health Care	54	197	19.70
30	Financials	10	47	4.75
35	Real Estate	7	28	2.79
40	Consumer Discretionary	31	100	10.04
45	Consumer Staples	9	41	4.13
50	Industrials	53	180	18.09
55	Basic Materials	4	7	0.66
60	Energy	31	148	14.84
65	Utilities	3	8	0.81
Totals		270	997	100.00

Index Characteristics

Attributes	Russell 2000 Pure Growth
Number of constituents	270
Dividend Yield %	0.44
Constituent (Wgt %)	
Average	0.37
Largest	1.84
Median	0.30
Top 10 Holdings (Wgt %)	12.52

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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