Index factsheet

Russell 2500 Growth 40 Act Daily Capped Index

About the index

The Russell 2500™ Growth 40 Act Daily Capped Index measures the performance of the Small to Mid Cap Growth segment of the US equity universe, with a capping methodology applied. Russell 2500 Growth 40 Act Daily Capped Index is a subset of the Russell 2500 Index and includes those Russell 2500® companies with higher growth earning potential as defined by FTSE Russell leading style methodology based on a combination of their market cap and current index membership. The Russell 2500 Growth 40 Act Daily Capped Index has been created in consideration of the definition of a "Diversified Company" via section 5(b)(1) of the Investment Company Act of 1940 (40 Act). At the quarterly index reviews, all companies that have a weight greater than 4.5% in aggregate are no more than 22.5% of the index, and no individual company in the index has a weight greater than 22.5% of the index. The index is monitored daily to ensure that constituent weights do not breach 40 Act thresholds.

Index characteristics

(As of 2/29/2024)

	Russell 2500 Growth 40 Act Daily Capped	Russell 2500™ Growth
Price/Book	5.42	5.42
Dividend Yield	0.60	0.60
P/E Ex-Neg Earnings	25.02	25.02
EPS Growth - 5 Years	20.39	20.39
Number of Holdings	1,257	1,257

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell 2500 Growth 40 Act Daily Capped	Russell 2500™ Growth
Average Market Cap ($-WTD)	$8.066	$8.066
Median Market Cap	$1.681	$1.681
Largest Stock by Market Cap	$45.683	$45.683

True representation of the US equity market

Objective construction methodology

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

Capping approach

The index capping methodology applied to the Russell US 40 Act Daily Capped Indexes aims to adhere to the 40 Act "diversified company" definition while reducing the probability that index constituents breach the 5/25 rule and reflecting the profile of the underlying uncapped index.

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 2500™ Growth

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

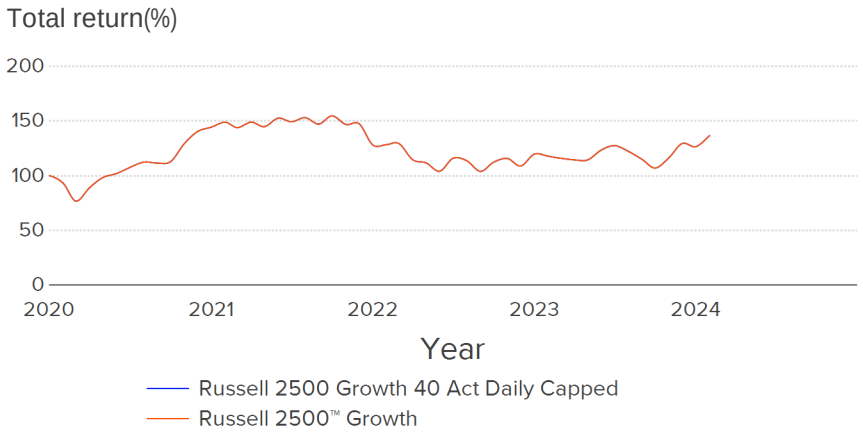
The launch date of the Russell 2500 Growth 40Act is February 23, 2021. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2500 Growth 40 Act Daily Capped	16.06	-2.79	-	-	-	40.47	5.04	-26.21	18.93	5.66
Russell 2500™ Growth	16.06	-2.79	8.76	9.03	32.65	40.47	5.04	-26.21	18.93	5.66

Data as of February 29, 2024. 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 2500 Growth 40 Act Daily Capped	20.68	21.37	-	-
Russell 2500™ Growth	20.68	21.37	22.80	19.54

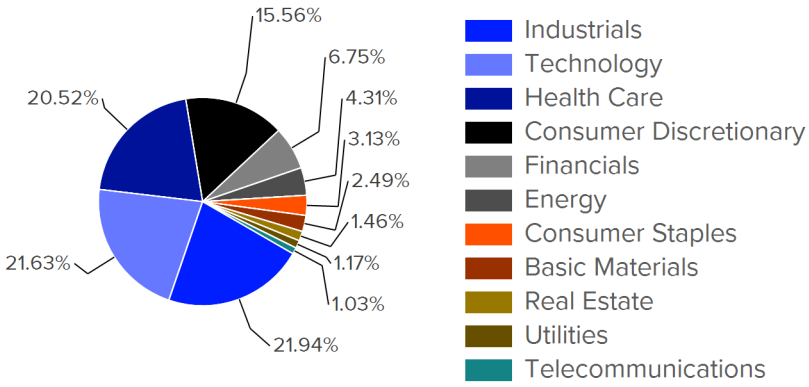
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2500 Growth 40 Act Daily Capped	0.57	-0.10	-	-
Russell 2500™ Growth	0.57	-0.10	0.43	0.50

As of February 29, 2024

ICB Industry



As of February 29, 2024

Top ten index constituents

Company	Industry
Super Micro Computer	Technology
Deckers Outdoor	Consumer Discretionary
Axon Enterprise	Industrials
Booz Allen Hamilton	Industrials
Factset Research Systems	Financials
Manhattan Assoc	Technology
Pool	Consumer Discretionary
Lincoln Electric Holdings	Industrials
Floor & Decor Holdings	Consumer Discretionary
Neurocrine Biosciences	Health Care

As of February 29, 2024

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