

Russell 2000 Growth-Defensive Index

About the index

The Russell 2000® Growth-Defensive Index® measures the performance of the small-cap growth-defensive segment of the US equity universe. It includes Russell 2000 Index companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years) and relatively stable business conditions that are less sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell 2000 Growth-Defensive Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small-cap growth-defensive market. The Index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect growth and defensive characteristics.

Index characteristics

(As of 9/30/2024)

	Russell 2000® Growth-Defensive	Russell 2000®
Price/Book	4.09	2.17
Dividend Yield	0.85	1.33
P/E Ex-Neg Earnings	24.83	17.82
EPS Growth - 5 Years	17.60	12.83
Number of Holdings	463	1,977

Market capitalization (in billions USD)

(As of 9/30/2024)

	Russell 2000® Growth-Defensive	Russell 2000®
Average Market Cap (\$-WTD)	\$4.720	\$3.550
Median Market Cap	\$2.078	\$0.985
Largest Stock by Market Cap	\$13.584	\$15.373

Deeper insights at the intersection of Russell US Style and Stability indexes

Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

Tickers

Russell 2000® Growth-Defensive

Reuters TR .R2GDFTR

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

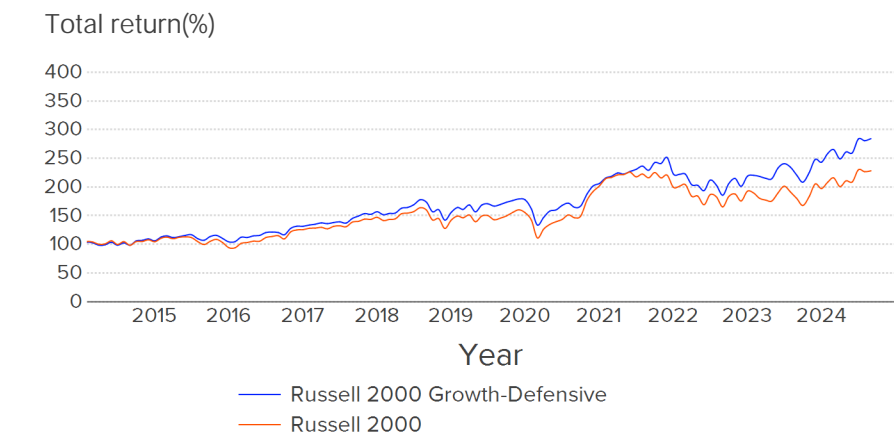
The launch date of the Russell 2000® Growth-Defensive Index is December 3, 2012. The launch date of the Russell 2000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000 Growth-Defensive	28.83	7.46	10.89	11.19	26.02	12.71	24.54	-20.01	23.38	14.59
Russell 2000	26.76	1.84	9.39	8.78	25.52	19.96	14.82	-20.44	16.93	11.17

Data as of September 30, 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



Data as of September 30, 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Growth-Defensive	18.48	20.24	20.28	17.62
Russell 2000	21.49	22.20	23.75	20.26

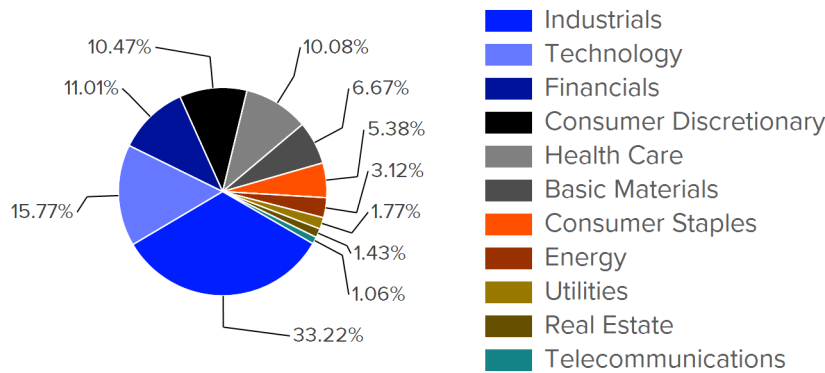
As of September 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Growth-Defensive	1.18	0.28	0.50	0.60
Russell 2000	0.96	0.03	0.40	0.44

As of September 30, 2024

ICB Industry



As of September 30, 2024

Top ten index constituents

Company	Industry
Sprouts Fmrns Mkt Inc	Consumer Staples
Fabrinet	Technology
Applied Industrial Tech	Industrials
Ensign Group Inc	Health Care
Mueller Industries Inc	Basic Materials
Sps Comm Inc	Technology
Spx Technologies Inc	Industrials
Hamilton Lane Inc	Financials
Badger Meter Inc	Industrials
Novanta Inc	Technology

As of September 30, 2024

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