

Russell 2000 Growth-Dynamic Index

About the index

The Russell 2000® Growth-Dynamic Index® measures the performance of the small-cap growth-dynamic segment of the US equity universe. It includes Russell 2000 Index companies with higher price-to-book ratios, higher forecasted growth values and relatively less stable business conditions that are more 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-Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small-cap growth-dynamic 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 dynamic characteristics.

Index characteristics

(As of 3/31/2024)

	Russell 2000® Growth-Dynamic	Russell 2000®
Price/Book	5.13	2.20
Dividend Yield	0.36	1.37
P/E Ex-Neg Earnings	23.74	17.32
EPS Growth - 5 Years	25.97	14.52
Number of Holdings	843	1,945

Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell 2000® Growth-Dynamic	Russell 2000®
Average Market Cap (\$-WTD)	\$6.878	\$4.816
Median Market Cap	\$1.130	\$0.956
Largest Stock by Market Cap	\$58.433	\$58.433

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-Dynamic

Reuters TR .R2GDYTR

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

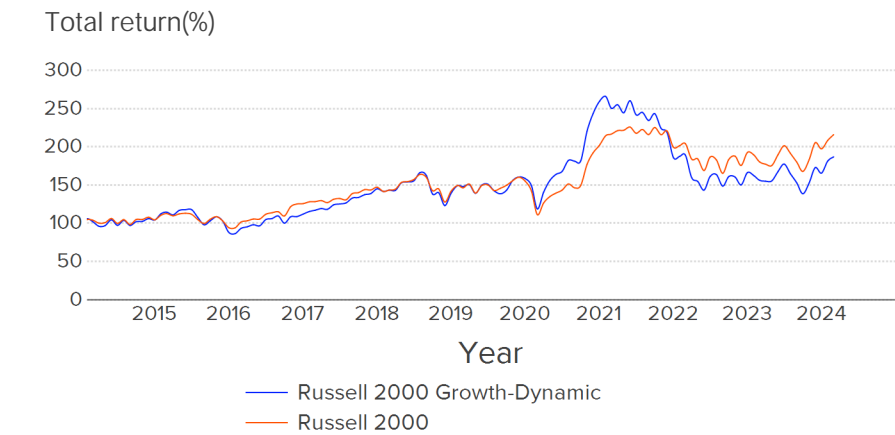
The launch date of the Russell 2000® Growth-Dynamic Index is December 3, 2012. The launch date of the Russell 2000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000 Growth-Dynamic	19.53	-9.31	4.77	6.24	30.39	51.73	-10.28	-31.29	15.09	8.11
Russell 2000	19.71	-0.10	8.10	7.58	25.52	19.96	14.82	-20.44	16.93	5.18

Data as of March 31, 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 March 31, 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-Dynamic	25.47	25.28	27.64	23.95
Russell 2000	21.68	21.09	23.67	20.22

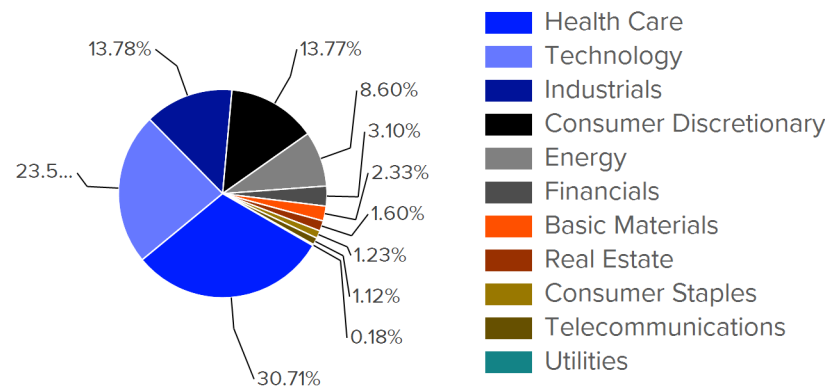
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Growth-Dynamic	0.62	-0.37	0.23	0.32
Russell 2000	0.69	-0.03	0.36	0.40

As of March 31, 2024

ICB Industry



As of March 31, 2024

Top ten index constituents

Company	Industry
Super Micro Computer Inc	Technology
Microstrategy Inc	Technology
Viking Therapeutics Inc	Health Care
Weatherford Intl Plc	Energy
Vaxcyte	Health Care
Championx Corporation	Energy
Ftai Aviation	Industrials
Atkore Inc	Industrials
Ati Inc	Industrials
Duolingo	Consumer Discretionary

As of March 31, 2024

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