

Russell 2500 Growth-Defensive Index

About the index

The Russell 2500™ Growth-Defensive Index® measures the performance of the small to mid-cap growth-defensive segment of the US equity universe. It includes Russell 2500 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. The Russell 2500 Growth-Defensive Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small to mid-cap growth-defensive market. The Index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small to mid-cap opportunity set and that the represented companies continue to reflect growth and defensive characteristics.

Index characteristics

(As of 6/30/2024)

	Russell 2500™ Growth-Defensive	Russell 2500™
Price/Book	4.32	2.36
Dividend Yield	0.92	1.50
P/E Ex-Neg Earnings	24.48	17.69
EPS Growth - 5 Years	18.04	14.65
Number of Holdings	515	2,416

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 2500™ Growth-Defensive	Russell 2500™
Average Market Cap (\$-WTD)	\$7.660	\$8.110
Median Market Cap	\$2.075	\$1.460
Largest Stock by Market Cap	\$47.402	\$47.402

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 2500™ Growth-Defensive

Reuters TR .R25GDFTR

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-Defensive Index is December 3, 2012. The launch date of the Russell 2500 Index is June 1, 1990. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

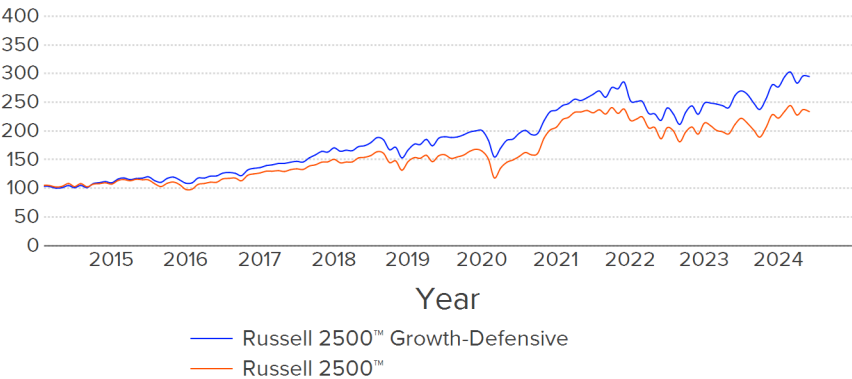
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2500™ Growth-Defensive	12.53	4.57	9.50	10.90	30.81	16.66	22.13	-19.69	22.39	5.19
Russell 2500™	10.47	-0.29	8.31	7.99	27.77	19.99	18.18	-18.37	17.42	2.35

Data as of June 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2500™ Growth-Defensive	17.66	19.32	19.18	16.80
Russell 2500™	20.25	20.62	22.51	19.09

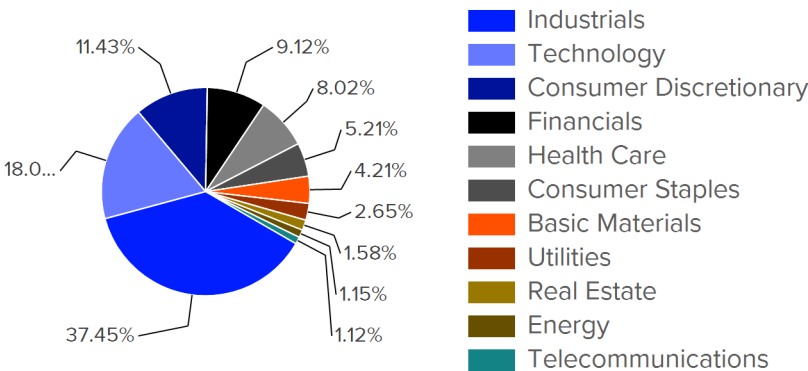
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2500™ Growth-Defensive	0.45	0.17	0.46	0.62
Russell 2500™	0.32	-0.06	0.37	0.43

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Booz Allen Hamilton Hldg	Industrials
Super Micro Computer Inc	Technology
Factset Research Systems	Financials
Texas Roadhouse Inc	Consumer Discretionary
Comfort Systems Usa Inc	Industrials
Lincoln Electric Hldgs	Industrials
Toro Co	Industrials
Fabrinet	Technology
Manhattan Assocs Inc	Technology
Sprouts Frmr Mkt Inc	Consumer Staples

As of June 30, 2024

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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0)2 7228 5659