

Russell 2500 Growth-Dynamic Index

About the index

The Russell 2500™ Growth-Dynamic Index® measures the performance of the small to mid-cap growth-dynamic 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 less stable business conditions that are more sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. The Russell 2500 Growth-Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small to mid-cap growth-dynamic 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 dynamic characteristics.

Index characteristics

(As of 3/31/2024)

| | Russell 2500™ Growth-Dynamic | Russell 2500™ |
|----------------------|---------------------------------|---------------|
| Price/Book | 6.18 | 2.51 |
| Dividend Yield | 0.42 | 1.42 |
| P/E Ex-Neg Earnings | 26.16 | 18.53 |
| EPS Growth - 5 Years | 25.27 | 15.04 |
| Number of Holdings | 1,017 | 2,442 |

Market capitalization (in billions USD)

(As of 3/31/2024)

| | Russell 2500™ Growth-Dynamic | Russell 2500™ |
|-----------------------------|---------------------------------|---------------|
| Average Market Cap (\$-WTD) | \$9.294 | \$8.429 |
| Median Market Cap | \$1.527 | \$1.499 |
| 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 2500™ Growth-Dynamic

Reuters TR .R25VDFTR

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-Dynamic 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.

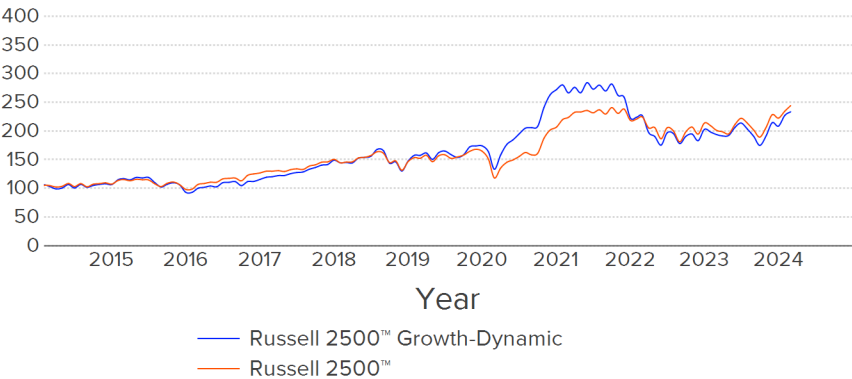
Performance

| | 1 yr | 3 yr | 5 yr | 10 yr | 2019 | 2020 | 2021 | 2022 | 2023 | 2024 |
|------------------------------|-------|-------|------|-------|-------|-------|-------|--------|-------|------|
| Russell 2500™ Growth-Dynamic | 20.40 | -4.32 | 8.20 | 8.53 | 33.60 | 51.37 | -1.62 | -29.28 | 17.14 | 8.83 |
| Russell 2500™ | 21.43 | 2.97 | 9.90 | 8.84 | 27.77 | 19.99 | 18.18 | -18.37 | 17.42 | 6.92 |

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

Total return(%)



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Annualized risk - Standard Dev (%)

| | 1 yr | 3 yr | 5 yr | 10 yr |
|------------------------------|-------|-------|-------|-------|
| Russell 2500™ Growth-Dynamic | 22.22 | 23.07 | 24.92 | 21.34 |
| Russell 2500™ | 19.91 | 20.19 | 22.66 | 18.96 |

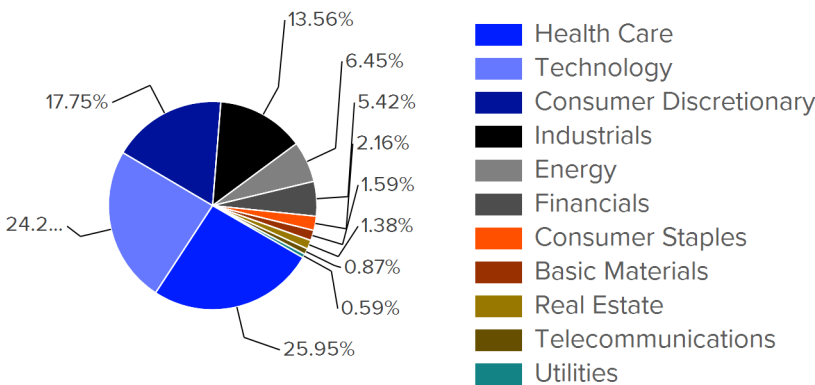
As of March 31, 2024

Sharpe Ratio

| | 1 yr | 3 yr | 5 yr | 10 yr |
|------------------------------|------|-------|------|-------|
| Russell 2500™ Growth-Dynamic | 0.71 | -0.19 | 0.36 | 0.43 |
| Russell 2500™ | 0.81 | 0.11 | 0.44 | 0.48 |

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 |
| Axon Enterprise Inc | Industrials |
| Deckers Outdoor Corp | Consumer Discretionary |
| Pool Corp | Consumer Discretionary |
| Floor & Decor Holdings | Consumer Discretionary |
| Neurocrine Biosciences | Health Care |
| Equitable Holdings Inc | Financials |
| Dynatrace Inc | Technology |
| Celsius Holdings Inc | Consumer Staples |

As of March 31, 2024

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