



Russell US Growth and Value Indexes Corporate Action Maintenance

27 October 2020

Style probabilities are currently rounded to three decimal places within the Russell Growth and Value indexes. Consequently, this can trigger residual trades for index trackers during the replication of certain corporate actions which should be non-trade events (e.g. mergers and stock distributions).

Therefore, with immediate effect, style probabilities utilized within the index calculations will now be updated to 15 decimal places consequent to corporate events, in order to increase accuracy and eliminate unnecessary residual trades for index trackers.

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