

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 6/30/2022)

	Russell 2000® Growth-Defensive	Russell 2000®
Price/Book	3.49	1.97
Dividend Yield	1.13	1.46
P/E Ex-Neg Earnings	18.27	12.90
EPS Growth - 5 Years	17.06	13.54
Number of Holdings	490	1,991

Market capitalization (in billions USD)

(As of 6/30/2022)

	Russell 2000® Growth-Defensive	Russell 2000®
Average Market Cap (\$-WTD)	\$3.181	\$2.547
Median Market Cap	\$1.732	\$0.981
Largest Stock by Market Cap	\$6.939	\$10.276

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 www.ftserussell.com

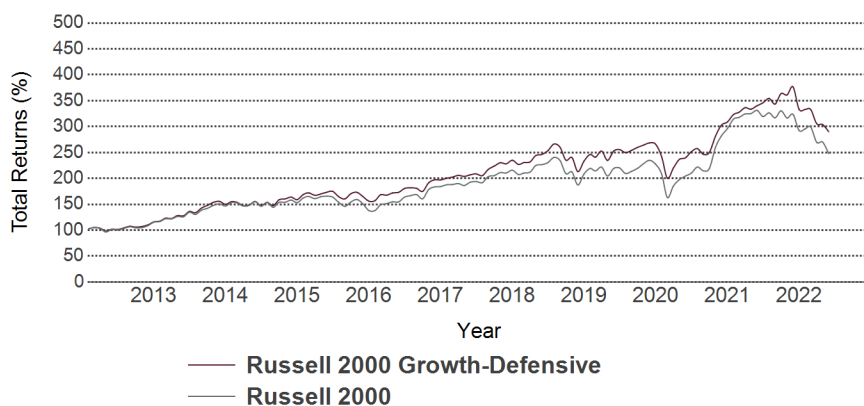
The inception date of the Russell 2000® Growth-Defensive Index is December 3, 2012. The inception date of the Russell 2000 Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell 2000 Growth-Defensive	-14.74	4.73	7.00	11.03	15.64	-6.61	26.02	12.71	24.54	-23.00
Russell 2000	-25.20	4.21	5.17	9.35	14.65	-11.01	25.52	19.96	14.82	-23.43

Data as of June 30, 2022. 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Growth-Defensive	16.61	19.53	18.77	15.80
Russell 2000	16.32	23.91	21.85	18.28

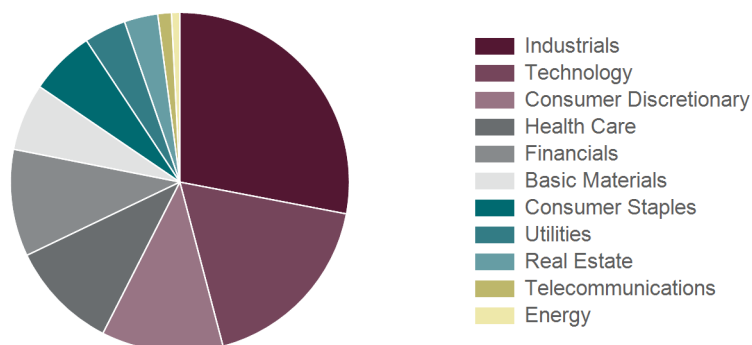
As of June 30, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Growth-Defensive	-0.88	0.33	0.42	0.72
Russell 2000	-1.68	0.27	0.30	0.56

As of June 30, 2022

ICB Industry



Top ten index constituents

Company	Industry
Emcor Group Inc	Industrials
Murphy Usa Inc	Consumer Discretionary
First Finl Bankshares	Financials
Texas Roadhouse Inc	Consumer Discretionary
Omniceil Inc	Health Care
Saia Inc	Industrials
Kinsale Capital Group	Financials
Qualys Inc	Technology
Rogers Corp	Technology
Exlservice Holdings Inc	Industrials

As of June 30, 2022

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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 4563 6346

Sydney +61 (0) 2 8823 3521