RUK Strategic Growth Index

RSGX

Jan 2026

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Introduction

Index Objective

The RUK Strategic Growth Index tracks a rules-based, long-only strategic growth strategy designed to capture the performance potential of U.S. large-cap equities. The index seeks balanced and consistent exposure across various risk and financial factors while controlling for exposure risk compared to a similar broad market capitalization-weighted index.

Highlights

The index filters its universe by a composite Growth/Value score, modifies market cap weights based on the composite score, and optimizes weights to target a market beta.

Dates

Reference Dates: The last business date of month.

Weight Date: The last business date of month.

Reconstitution Dates: Index is reconstituted monthly on the third business day of each month.

Rebalance Dates: Index is rebalanced monthly on the third business day of each month.

Supporting Documents

This methodology is meant to be read in conjunction with supporting documents providing greater detail with respect to the policies, procedures and calculations described herein.

The list of the main supplemental documents for this methodology can be found in the Methodologies and Governance tabs on the Index Resources page as follows:

Supporting Documents
Index Maintenance Policy
Index Governance
Index Policies
Methodology Policies
Glossary
Index Change and Consultation Policy

Eligibility Criteria and Index Construction

Universe

VettaFi US Equity Large/Mid Cap Index (SNR1000).

Index Construction

Constituent Selection

The top 500 companies by full market cap are chosen for possible inclusion. These 500 are ranked by a weighted Composite Z-Score of the following Growth and Value scores:

- Growth Score (75% Weight): Calculated as the equal-weighted average of seven Z-Scores: Price Momentum, Sales Growth, Price-to-Sales, Price-to-Earnings, Price-to-Book, Net Profit Margin Growth, and Total Asset Growth.
- Value Score (25% Weight): Calculated as the equal-weighted average of two Z-Scores: Cash Flow-to-Total Assets and EBITDA-to-Enterprise Value (EV).

Initial selection:

The top 50th percentile of all Composite Z-Scores are included.

Reconstitution:

- Inclusion Buffer: New stocks are only eligible for inclusion if they rise above the 60th percentile of the eligible universe.
- Exclusion Buffer: Existing constituents are only eligible for exclusion if they fall below the 40th percentile.

Constituent Weightings & Constraints

Weight is calculated with the following steps:

1. Weight Calculation: The Composite Z-Score is used to adjust the float market cap of the constituents as follows:

$$Weight\ _i = \frac{Market\ Cap\ Score_i}{\sum_{i=1}^{n} Market\ Cap\ Score_i},$$

$$where\ Market\ Cap\ Score_i = Float\ Market\ Cap_i \times Cap\ Adjustment\ Factor_i$$

$$Cap\ Adjustment\ Factor =$$

$$if\ Composite\ Z - Score > 0 : 1 + \frac{Composite\ Z - Score}{2}$$

$$if\ Composite\ Z - Score = 0 : 1$$

$$if\ Composite\ Z - Score < 0 : \frac{1}{1 - \frac{Composite\ Z - Score}{2}}$$

2. Beta Targeting: Final constituent weights are optimized to target a beta of 1.0 relative to the VettaFi US Equity Large Cap 500 Index (SNR500) with the constraint that constituents have a minimum weight of 0.1% and maximum weight of 15%.
3. Weight concentration: Excess weights are redistributed proportionally so that the cumulative weight of all constituents over 5% does not exceed 45%.

Index Maintenance

Rebalancing and Reconstitution

The Indexes are rebalanced on the “Rebalance Date” and additionally reconstituted on the “Reconstitution Date”. Pricing used in share weights used for reconstitutions are as of the “Weight Date”. Share weights for the rebalanced Indexes are computed as of the “Weight Date”. Changes to the Indexes related to the rebalances are as of the “Rebalance Date”.

Corporate Actions

Please refer to the Index Maintenance Policy document for information on Corporate Action processing.

Index Information

Index	Price Index	Base Date	Base Value	Net Total Return Index	Base Date	Base Value
RUK Strategic Growth Index	RSGX	09/06/2005	1000	RSGXT	09/06/2005	1000

Methodology Updates and Changes

Date	Version	Previous	New
Jan 2026	1.0.0		Initial Version

Index Calculation

Please refer to the Index Maintenance Policy document for information on index calculations.

Index Governance

The index is governed and administered by a VettaFi Index Committee for the purpose of meeting the goals of the index. For more information, please refer to the Index Governance document.

Index Policies

Please refer to the Index Policies document for information regarding Announcements, Holiday Schedules, Unexpected Exchange Closures, and Recalculation Policy.

Contact Information

For any questions regarding an index, please contact: index.production@vettafi.com

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