

Russell 2000 Index

About the index

The Russell 2000® Index measures the performance of the small-cap segment of the US equity universe. The Russell 2000 Index is a subset of the Russell 3000® Index representing approximately 7% of the total market capitalization of that index, as of the most recent reconstitution. It includes approximately 2,000 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2000 is constructed to provide a comprehensive and unbiased small-cap barometer and is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small-cap opportunity set.

Index characteristics

(As of 2/29/2024)

	Russell 2000®	Russell 3000®
Price/Book	2.10	4.24
Dividend Yield	1.43	1.38
P/E Ex-Neg Earnings	16.47	23.82
EPS Growth - 5 Years	14.40	15.20
Number of Holdings	1,947	2,954

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$4.077	\$693.990
Median Market Cap	\$0.936	\$2.204
Largest Stock by Market Cap	\$45.683	\$3075.615

True representation of the US equity market

Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

Tickers

Russell 2000®

Bloomberg	PR	RTY
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Bloomberg	TR	RU20INTR
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Reuters	PR	.RUT
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Reuters	TR	.RUTTU
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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 2000® Index is January 1, 1984. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

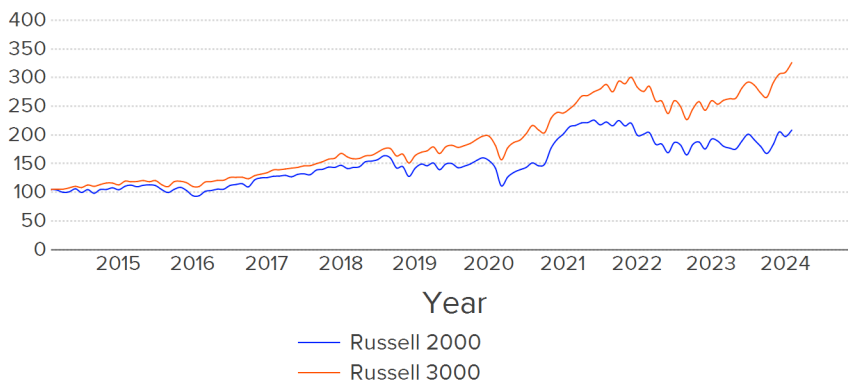
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000	10.05	-0.94	6.89	7.13	25.52	19.96	14.82	-20.44	16.93	1.54
Russell 3000	28.60	9.90	13.94	12.03	31.02	20.89	25.66	-19.21	25.96	6.58

Data as of February 29, 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 2000	22.42	21.01	23.67	20.20
Russell 3000	13.75	17.59	18.76	15.55

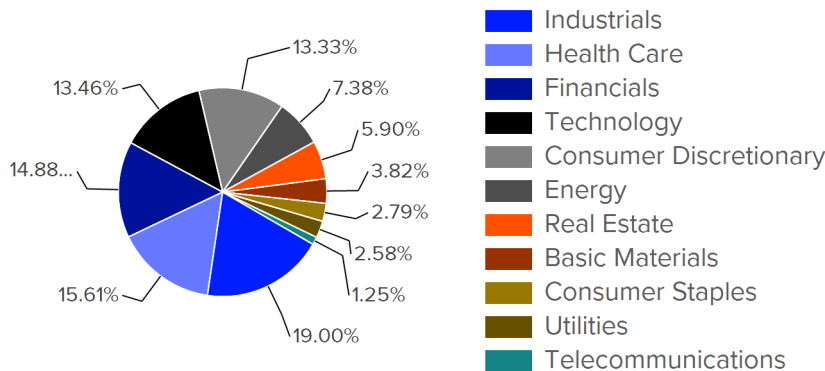
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	0.30	-0.07	0.32	0.38
Russell 3000	1.53	0.48	0.69	0.73

As of February 29, 2024

ICB Industry



As of February 29, 2024

Top ten index constituents

Company	Industry
Super Micro Computer Inc	Technology
Microstrategy Inc	Technology
Elf Beauty Inc	Consumer Discretionary
Comfort Systems Usa Inc	Industrials
Light & Wonder Inc	Consumer Discretionary
Onto Innovation Inc	Technology
Simpson Manufacturing	Industrials
Fabrinet	Technology
Vaxcyte	Health Care
Bellring Brands	Consumer Staples

As of February 29, 2024

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