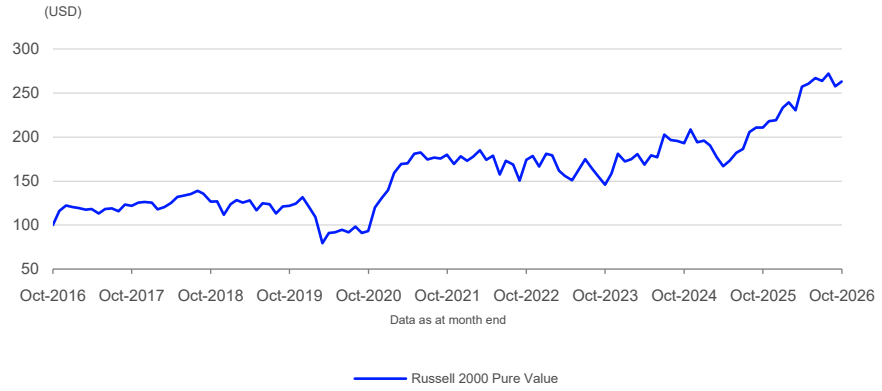
Russell 2000® Pure Value Index

Data as at: 30 October 2026

The Russell Pure Style Indexes provide concentrated exposure to stocks that exhibit strong growth or value signals. Building upon Russell's traditional, cap-weighted style methodology, the Pure Style methodology is style-weighted, and effectively narrows the universe delivering a more tailored, 'pure' exposure to only those stocks considered fully value or growth.

The Pure Style indexes were designed as additional tools for investors employing size and style investing strategies. Whether the desired outcomes are to strike a balance between growth and value segments with large-, mid- and small-cap exposures or to dynamically and tactically tilt, these indexes provide sharp, focused, non-overlapping exposures to growth and value.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 2000 Pure Value	-0.3	2.3	20.0	24.9	80.5	46.2	21.8	7.9	16.9	21.4	21.8

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 2000 Pure Value	36.0	3.4	-11.7	18.1	-0.9	36.3	-6.5	8.8	7.2	12.9

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Pure Value	1.4	1.0	0.4	0.4	-8.4	-27.5	-27.5	-49.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Capping

At reconstitution, the sector weights of each of the Russell Pure Style indexes are capped at 10% above the sector weight of the corresponding Style index

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
Omni AB Inc	Health Care	6,659	1.48
AMN Healthcare Services Inc	Health Care	5,106	1.13
Utz Brands Inc (A)	Consumer Staples	4,366	0.97
CryoPort Inc.	Industrials	4,290	0.95
Surgery Partners	Health Care	3,982	0.88
Insight Enterprises	Technology	3,791	0.84
J Jill	Consumer Discretionary	3,789	0.84
Perrigo Company plc	Health Care	3,642	0.81
Funko Class A	Consumer Discretionary	3,609	0.80
OneSpan	Technology	3,596	0.80
Totals		**42,831**	**9.49**

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	20	34,154	7.57
15	Telecommunications	9	6,437	1.43
20	Health Care	55	74,016	16.40
30	Financials	85	89,088	19.74
35	Real Estate	39	46,841	10.38
40	Consumer Discretionary	58	77,289	17.13
45	Consumer Staples	17	27,378	6.07
50	Industrials	45	55,335	12.26
55	Basic Materials	16	11,041	2.45
60	Energy	17	20,028	4.44
65	Utilities	12	9,625	2.13
Totals		**373**	**451,230**	**100.00**

Index Characteristics

Attributes	Russell 2000 Pure Value
Number of constituents	373
Dividend Yield %	2.39
Constituent (Wgt %)	
Average	0.27
Largest	1.48
Median	0.23
Top 10 Holdings (Wgt %)	9.50

INFORMATION

Index Universe

Russell 2000® Index

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in June

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Data definitions available from info@ftserussell.com

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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 6441 1430
Sydney +61 (0) 2 7228 5659