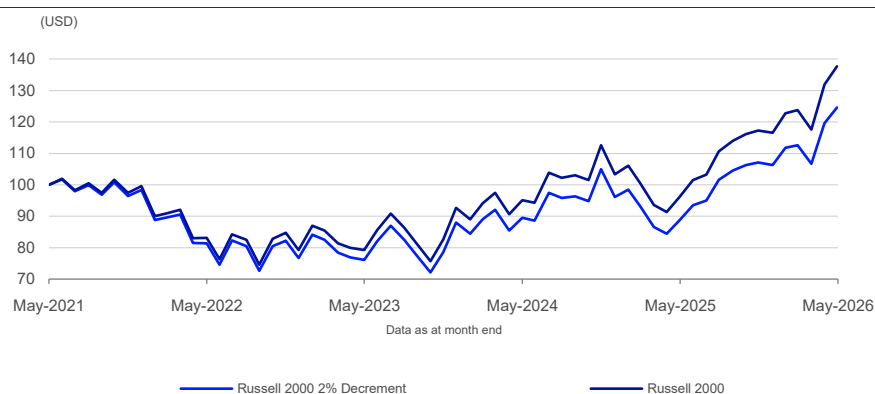


# Russell 2000 2% Decrement Index

Data as at: 29 May 2026

The Russell 2000<sup>®</sup> Index measures the performance of the small-cap segment of the US equity universe. The Russell 2000<sup>®</sup> Index is a subset of the Russell 3000<sup>®</sup> Index representing approximately 10% of the total market capitalization of that index. It includes approximately 2,000 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2000<sup>®</sup> 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. The objective of the FTSE Decrement Index Series is to apply a fixed cost to the underlying index. The cost could be applied as a fixed points to the index value or as a fixed percentage to the underlying index returns.

## 5-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 2% Decrement	10.7	16.3	17.2	40.3	63.8	24.6	17.9	4.5	19.1	20.4	20.5
Russell 2000	11.3	17.5	18.2	43.1	73.9	37.7	20.3	6.6	19.1	20.4	20.5

\* 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 2% Decrement	18.9	12.4	-12.8	23.0	17.6	12.5	-22.0	14.6	9.3	10.6
Russell 2000	21.3	14.6	-11.0	25.5	20.0	14.8	-20.4	16.9	11.5	12.8

## Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 2% Decrement	2.1	0.9	0.2	0.4	-11.3	-28.0	-33.7	-43.5
Russell 2000	2.2	1.0	0.3	0.5	-11.0	-27.5	-31.9	-41.8

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

Drawdown - based on daily data

## FEATURES

### Objective

Designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

### Liquidity

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

### Transparency

Index methodologies are freely available on the FTSE Russell website.

### Availability

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

### Industry Classification Benchmark (ICB)

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

**INFORMATION****Index Universe**

Russell 2000 Index

**Index Launch**

21 April 2021

**Base Date**

26 June 2015

**Base Value**

1000

**Investability Screen**

Actual free float and liquidity screen applied to underlying indexes

**Index Calculation**

Index calculated end-of-day

**End-of-Day Distribution**

Via FTP and email

**Currency**

USD, GBP, EUR, JPY, AUD, CNY, HKD, CAD, LOC

**Review Dates**

Annually in June

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