



# 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 which is designed to represent approximately 98% of the investable US equity market. 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 10/31/2024)

	Russell 2000®	Russell 3000®
Price/Book	2.12	4.47
Dividend Yield	1.34	1.29
P/E Ex-Neg Earnings	18.31	26.27
EPS Growth - 5 Years	12.83	18.70
Number of Holdings	1,969	2,978

## Market capitalization (in billions USD)

(As of 10/31/2024)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$3.516	\$869.505
Median Market Cap	\$0.962	\$2.232
Largest Stock by Market Cap	\$13.741	\$3488.475

## 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
Bloomberg	TR	RU20INTR
Reuters	PR	.RUT
Reuters	TR	.RUTTU

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [lseg.com/ftse-russell](http://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.

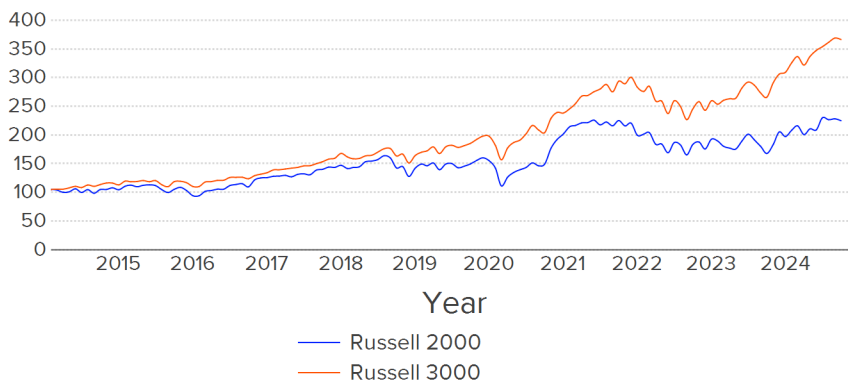
## Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000	34.07	-0.05	8.50	7.94	25.52	19.96	14.82	-20.44	16.93	9.56
Russell 3000	37.86	7.64	14.60	12.44	31.02	20.89	25.66	-19.21	25.96	19.75

Data as of October 31, 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	19.79	22.10	23.76	20.20
Russell 3000	11.34	17.24	18.46	15.61

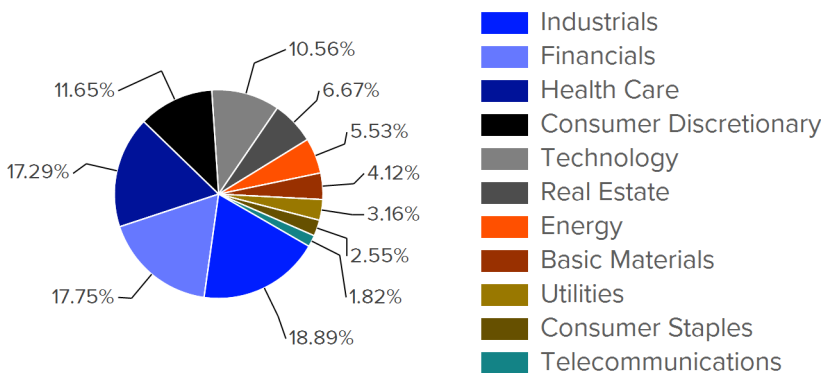
As of October 31, 2024

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	1.32	-0.06	0.36	0.40
Russell 3000	2.45	0.30	0.71	0.73

As of October 31, 2024

## ICB Industry



As of October 31, 2024

## Top ten index constituents

Company	Industry
Ftai Aviation	Industrials
Sprouts Fmrs Mkt Inc	Consumer Staples
Vaxcyte	Health Care
Insmed Inc	Health Care
Mueller Industries Inc	Basic Materials
Fluor Corp	Industrials
Applied Industrial Tech	Industrials
Fabrinet	Technology
Ensign Group Inc	Health Care
Revolution Medicines	Health Care

As of October 31, 2024

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