

# 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 6/30/2024)

	Russell 2000®	Russell 3000®
Price/Book	2.10	4.42
Dividend Yield	1.44	1.33
P/E Ex-Neg Earnings	16.90	25.04
EPS Growth - 5 Years	14.14	16.19
Number of Holdings	1,921	2,925

## Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$4.527	\$897.496
Median Market Cap	\$0.900	\$2.171
Largest Stock by Market Cap	\$47.402	\$3323.291

## 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](https://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.

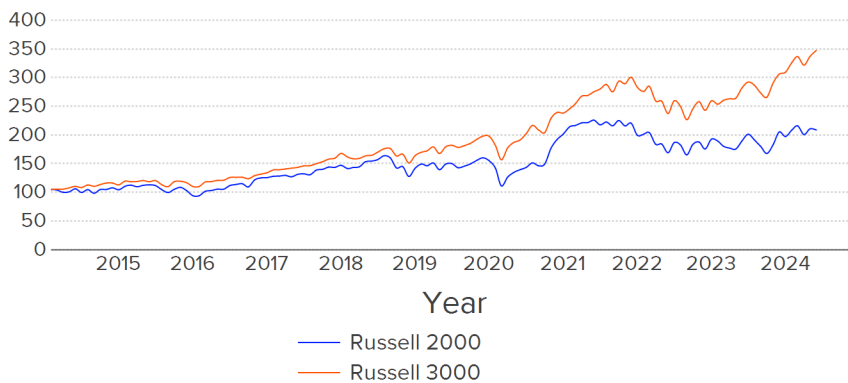
## Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000	10.06	-2.58	6.94	7.00	25.52	19.96	14.82	-20.44	16.93	1.73
Russell 3000	23.13	8.05	14.14	12.15	31.02	20.89	25.66	-19.21	25.96	13.56

Data as of June 30, 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	22.32	21.63	23.51	20.31
Russell 3000	14.60	17.82	18.49	15.70

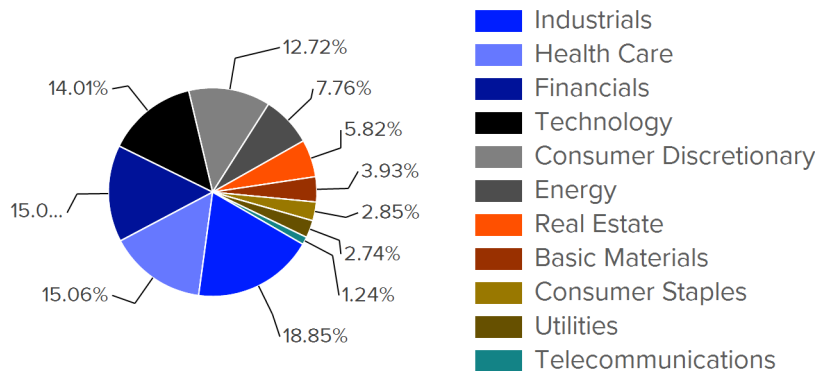
As of June 30, 2024

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	0.29	-0.16	0.31	0.37
Russell 3000	1.13	0.35	0.69	0.72

As of June 30, 2024

## ICB Industry



As of June 30, 2024

## Top ten index constituents

Company	Industry
Super Micro Computer Inc	Technology
Microstrategy Inc	Technology
Carvana Co	Consumer Discretionary
Elf Beauty Inc	Consumer Discretionary
Comfort Systems Usa Inc	Industrials
Onto Innovation Inc	Technology
Chord Energy Corp	Energy
Ftai Aviation	Industrials
Insmed Inc	Health Care
Light & Wonder Inc	Consumer Discretionary

As of June 30, 2024

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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