Index factsheet

FTSE RUSSELL
An LSEG Business

Russell 2000 Value Index

About the index

The Russell 2000® Value Index measures the performance of US small cap value stocks. The index includes companies with relatively lower price-to-book ratios, lower 2-year I/B/E/S forecast growth and lower historical 5-year sales growth. The index is reconstituted fully in June to ensure accurate representation of the US small cap value style, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September. Since March 24, 2025, the index applies quarterly capping if constituent weights exceed target RIC thresholds.

Index characteristics

(As of 9/30/2026)

	Russell 2000® Value	Russell 2000®
Price/Book	1.45	2.20
Dividend Yield	2.14	1.33
P/E Ex-Neg Earnings	13.99	16.97
EPS Growth - 5 Years	2.90	7.67
Number of Holdings	1,414	1,974

Market capitalization (in billions USD)

(As of 9/30/2026)

	Russell 2000® Value	Russell 2000®
Average Market Cap ($-WTD)	$3.320	$3.875
Median Market Cap	$0.897	$1.061
Largest Stock by Market Cap	$9.878	$12.637

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell 2000® Value		
Bloomberg	PR	RUJ
Reuters	PR	.RUJ

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

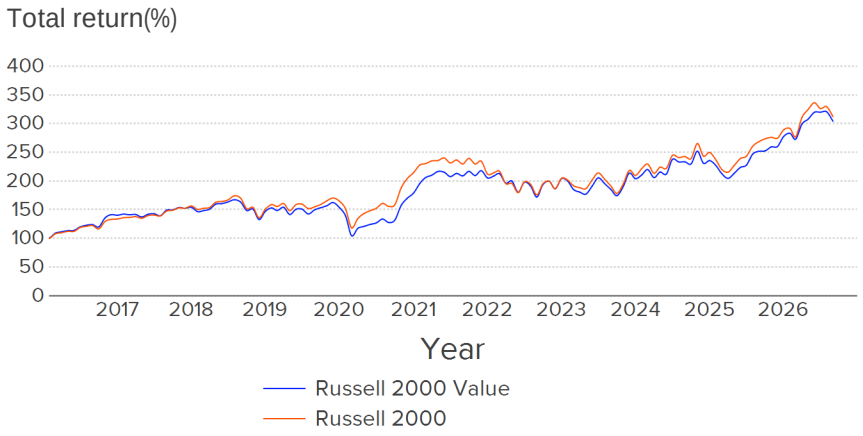
The launch date of the Russell 2000® Value Index is June 1, 1993. The launch date of the Russell 2000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 2000 Value	20.77	17.93	7.80	9.40	28.27	-14.48	14.65	8.05	12.59	16.96
Russell 2000	16.20	17.72	6.34	9.84	14.82	-20.44	16.93	11.54	12.81	13.71

Data as of September 30, 2026. 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



Data as of September 30, 2026. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	13.62	18.69	20.45	21.33
Russell 2000	16.01	19.27	20.65	20.81

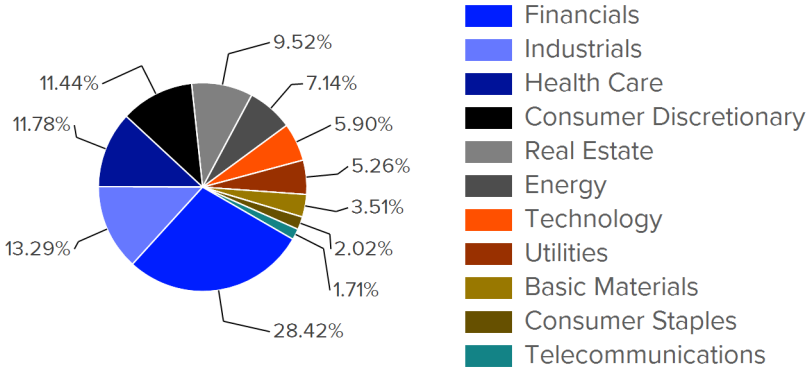
As of September 30, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	1.31	0.80	0.32	0.44
Russell 2000	0.78	0.71	0.22	0.44

As of September 30, 2026

ICB Industry



As of September 30, 2026

Top ten index constituents

Company	Industry
Viasat Inc	Telecommunications
Umb Financial Corp	Financials
Caretrust Reit Inc	Real Estate
Jackson Financial	Financials
Cytokinetics Inc	Health Care
Sm Energy Co	Energy
Old National Bancorp	Financials
Pbf Energy Inc	Energy
Terreno Realty Corp	Real Estate
Matson Inc	Industrials

As of September 30, 2026

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About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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