Index factsheet

# 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 7/31/2026)

| | Russell 2000® Value | Russell 2000® |
|---|---|---|
| Price/Book | 1.54 | 2.35 |
| Dividend Yield | 2.02 | 1.25 |
| P/E Ex-Neg Earnings | 16.01 | 19.37 |
| EPS Growth - 5 Years | 3.58 | 8.29 |
| Number of Holdings | 1,392 | 1,958 |

### Market capitalization (in billions USD)

(As of 7/31/2026)

| | Russell 2000® Value | Russell 2000® |
|---|---|---|
| Average Market Cap ($-WTD) | $3.535 | $4.037 |
| Median Market Cap | $0.939 | $1.146 |
| Largest Stock by Market Cap | $11.935 | $11.935 |

## 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

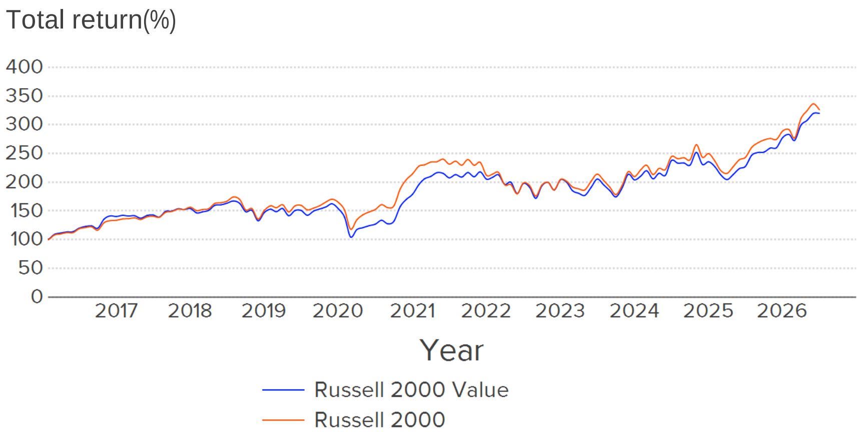
The launch date of the Russell 2000® Value Index is June 1, 1993. The launch date of the Russell 2000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

## Performance

| | 1 yr | 3 yr | 5 yr | 10 yr | 2021 | 2022 | 2023 | 2024 | 2025 | 2026 |
|---|---|---|---|---|---|---|---|---|---|---|
| Russell 2000 Value | 40.53 | 15.89 | 9.03 | 10.31 | 28.27 | -14.48 | 14.65 | 8.05 | 12.59 | 23.00 |
| Russell 2000 | 34.18 | 15.09 | 7.11 | 10.64 | 14.82 | -20.44 | 16.93 | 11.54 | 12.81 | 18.85 |

Data as of July 31, 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

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## Annualized risk - Standard Dev (%)

| | 1 yr | 3 yr | 5 yr | 10 yr |
|---|---|---|---|---|
| Russell 2000 Value | 12.61 | 19.03 | 20.32 | 21.24 |
| Russell 2000 | 15.21 | 19.70 | 20.55 | 20.72 |

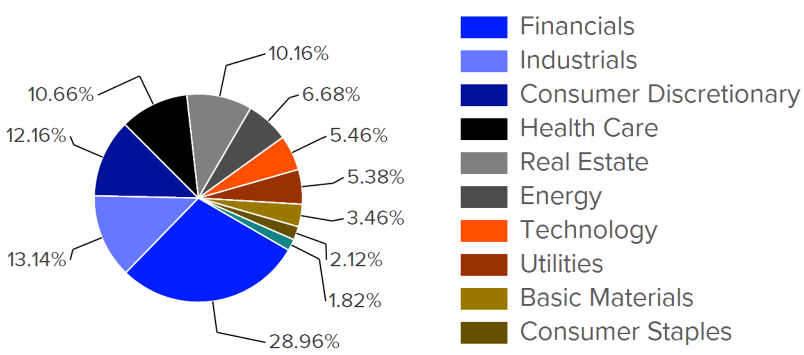
As of July 31, 2026

## Sharpe Ratio

| | 1 yr | 3 yr | 5 yr | 10 yr |
|---|---|---|---|---|
| Russell 2000 Value | 2.63 | 0.69 | 0.38 | 0.48 |
| Russell 2000 | 1.77 | 0.58 | 0.26 | 0.48 |

As of July 31, 2026

## ICB Industry




As of July 31, 2026

## Top ten index constituents

| Company | Industry |
|---|---|
| Umb Financial Corp | Financials |
| Viasat Inc | Telecommunications |
| Caretrust Reit Inc | Real Estate |
| Cytokinetics Inc | Health Care |
| Old National Bancorp | Financials |
| Jackson Financial | Financials |
| Terreno Realty Corp | Real Estate |
| Sm Energy Co | Energy |
| Macerich Co | Real Estate |
| Jbt Marel Corporation | Industrials |

As of July 31, 2026

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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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