



## Index factsheet

# Russell 2000 Value-Defensive Index

## About the index

The Russell 2000® Value-Defensive Index® measures the performance of more stable, defensive value small cap US stocks. The index is reconstituted fully in June to ensure accurate representation of US small cap style and stability characteristics, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September.

## Index characteristics

(As of 4/30/2026)

	Russell 2000® Value-Defensive	Russell 2000®
Price/Book	1.43	2.56
Dividend Yield	2.59	1.12
P/E Ex-Neg Earnings	15.89	21.06
EPS Growth - 5 Years	5.05	10.26
Number of Holdings	742	1,919

## Market capitalization (in billions USD)

(As of 4/30/2026)

	Russell 2000® Value-Defensive	Russell 2000®
Average Market Cap (\$-WTD)	\$3.882	\$6.693
Median Market Cap	\$1.133	\$1.075
Largest Stock by Market Cap	\$17.611	\$71.459

## Deeper insights at the intersection of Russell US Style and Stability indexes

### Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

### Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

### Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

## Tickers

### Russell 2000® Value-Defensive

Reuters TR .R2VDFTR

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® Value-Defensive Index is December 3, 2012. 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.

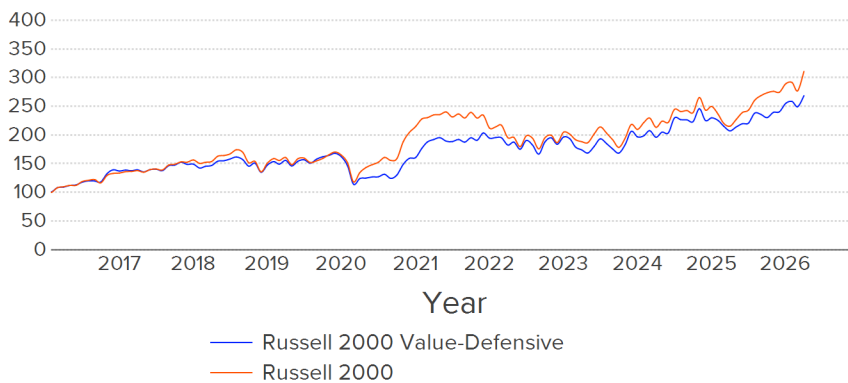
## Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 2000 Value-Defensive	29.58	15.56	6.92	9.42	27.82	-9.67	12.25	9.16	6.77	11.63
Russell 2000	44.41	18.19	5.75	10.98	14.82	-20.44	16.93	11.54	12.81	13.21

Data as of April 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

Total return(%)



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## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value-Defensive	12.41	18.55	18.78	19.03
Russell 2000	14.40	20.02	20.47	20.70

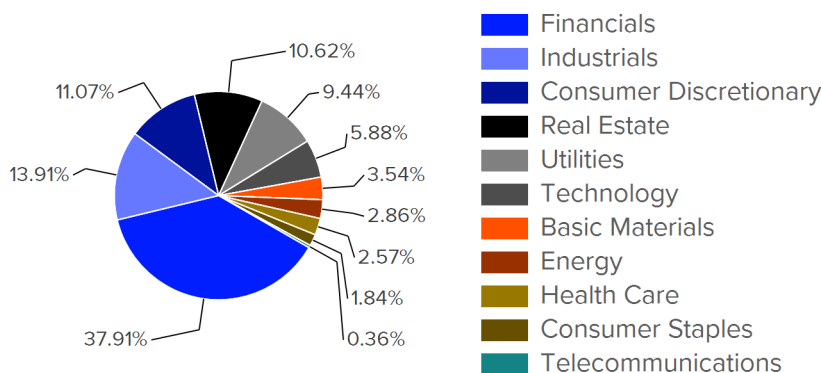
As of April 30, 2026

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value-Defensive	1.84	0.61	0.26	0.45
Russell 2000	2.38	0.70	0.20	0.50

As of April 30, 2026

## ICB Industry



As of April 30, 2026

## Top ten index constituents

Company	Industry
Umb Financial Corp	Financials
Caretrust Reit Inc	Real Estate
Commercial Metals Co	Basic Materials
Old National Bancorp	Financials
Energys Inc	Industrials
Ormat Technologies Inc	Utilities
Terreno Realty Corp	Real Estate
Gatx Corp	Industrials
Sanmina Corporation	Technology
Essential Properties	Real Estate

As of April 30, 2026

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