

Russell 2500 Index

About the index

The Russell 2500™ Index measures the performance of the small to mid-cap segment of the US equity universe, commonly referred to as "smid" cap. The Russell 2500 Index is a subset of the Russell 3000® Index. It includes approximately 2500 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2500 Index is constructed to provide a comprehensive and unbiased barometer for the small to mid-cap segment. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small to mid-cap opportunity set.

Index characteristics

(As of 10/31/2024)

	Russell 2500™	Russell 3000®
Price/Book	2.39	4.47
Dividend Yield	1.43	1.29
P/E Ex-Neg Earnings	19.34	26.27
EPS Growth - 5 Years	14.15	18.70
Number of Holdings	2,468	2,978

Market capitalization (in billions USD)

(As of 10/31/2024)

	Russell 2500™	Russell 3000®
Average Market Cap (\$-WTD)	\$7.821	\$869.505
Median Market Cap	\$1.486	\$2.232
Largest Stock by Market Cap	\$51.797	\$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 2500™		
Bloomberg	PR	R2500
Reuters	PR	.R25I

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

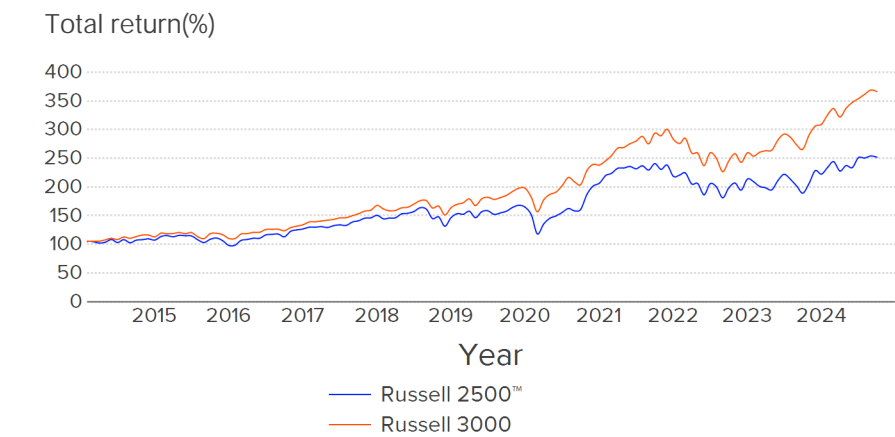
The launch date of the Russell 2500™ Index is June 1, 1990. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2500™	33.08	1.51	9.81	8.92	27.77	19.99	18.18	-18.37	17.42	10.27
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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2500™	17.18	20.73	22.61	18.95
Russell 3000	11.34	17.24	18.46	15.61

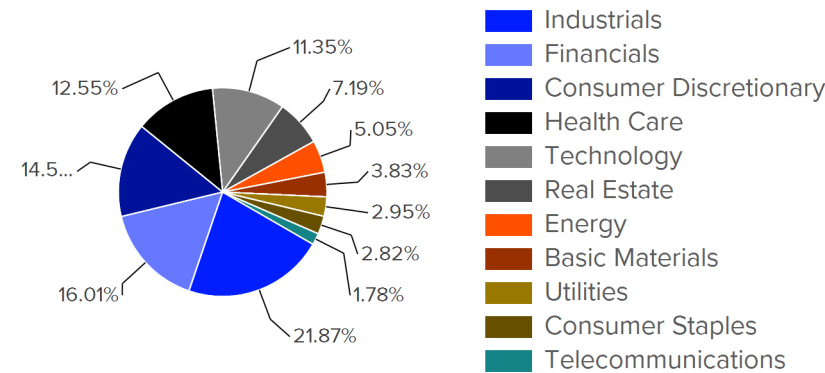
As of October 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2500™	1.45	0.00	0.42	0.46
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
Carvana Co	Consumer Discretionary
Smurfit Westrock	Industrials
Texas Pacific Land Corp	Energy
Eqt Corporation	Energy
Emcor Group Inc	Industrials
Packaging Corp Of Amer	Industrials
Lennox International Inc	Industrials
Expand Energy Corp	Energy
Nrg Energy Inc	Utilities
Factset Research Systems	Financials

As of October 31, 2024

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