

Russell 2000 Value Index

About the index

The Russell 2000® Value Index measures the performance of the small-cap value segment of the US equity universe. It includes those Russell 2000 companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years). The Russell 2000 Value Index is constructed to provide a comprehensive and unbiased barometer for the small-cap value segment. The index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value characteristics

Index characteristics

(As of 3/31/2024)

	Russell 2000® Value	Russell 2000®
Price/Book	1.44	2.20
Dividend Yield	2.18	1.37
P/E Ex-Neg Earnings	13.64	17.32
Long-Term Growth Forecast - IBES	8.47	13.68
EPS Growth - 5 Years	9.57	14.52

Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell 2000® Value	Russell 2000®
Average Market Cap (\$-WTD)	\$2.999	\$4.816
Median Market Cap	\$0.832	\$0.956
Largest Stock by Market Cap	\$17.551	\$58.433

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.

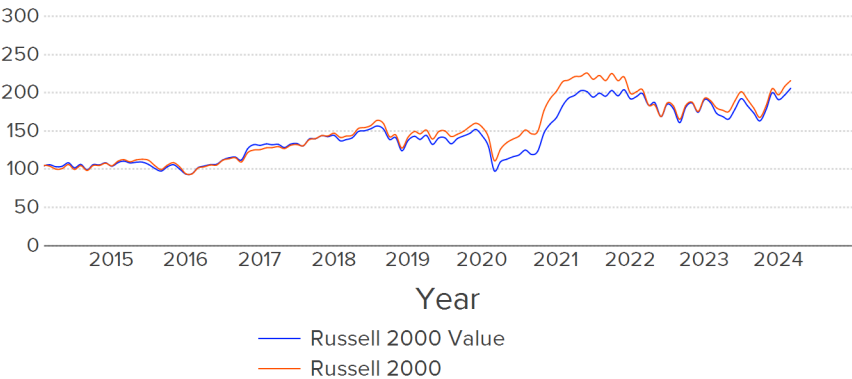
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000 Value	18.75	2.22	8.17	6.87	22.39	4.63	28.27	-14.48	14.65	2.90
Russell 2000	19.71	-0.10	8.10	7.58	25.52	19.96	14.82	-20.44	16.93	5.18

Data as of March 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	21.69	21.19	24.69	20.69
Russell 2000	21.68	21.09	23.67	20.22

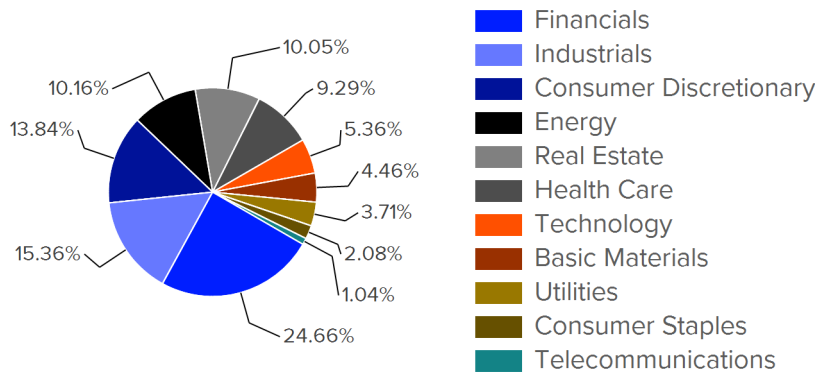
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	0.66	0.08	0.36	0.37
Russell 2000	0.69	-0.03	0.36	0.40

As of March 31, 2024

ICB Industry



As of March 31, 2024

Top ten index constituents

Company	Industry
Chord Energy Corp	Energy
Permian Resources Corp	Energy
Commercial Metals Co	Basic Materials
Murphy Oil Corp	Energy
Southstate Corp	Financials
Taylor Morrison Home li	Consumer Discretionary
Meritage Homes Corp	Consumer Discretionary
Pbf Energy Inc	Energy
Ufp Industries Inc	Basic Materials
Essent Group Ltd	Financials

As of March 31, 2024

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