

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 1/31/2025)

	Russell 2000® Value	Russell 2000®
Price/Book	1.41	2.20
Dividend Yield	2.10	1.29
P/E Ex-Neg Earnings	15.93	19.58
EPS Growth - 5 Years	8.16	12.48
Number of Holdings	1,428	1,960

Market capitalization (in billions USD)

(As of 1/31/2025)

	Russell 2000® Value	Russell 2000®
Average Market Cap (\$-WTD)	\$3.019	\$3.855
Median Market Cap	\$0.795	\$1.002
Largest Stock by Market Cap	\$15.855	\$15.968

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.

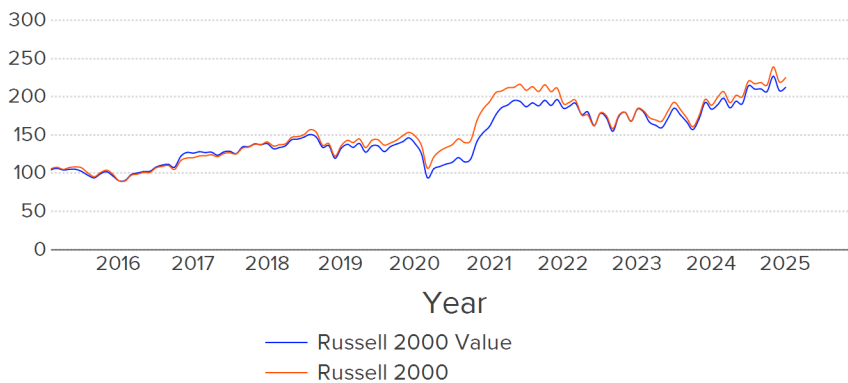
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 2000 Value	15.52	4.71	8.93	7.82	4.63	28.27	-14.48	14.65	8.05	2.05
Russell 2000	19.09	5.62	8.67	8.45	19.96	14.82	-20.44	16.93	11.54	2.62

Data as of January 31, 2025. 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	19.85	23.17	25.27	21.09
Russell 2000	19.80	22.59	24.42	20.61

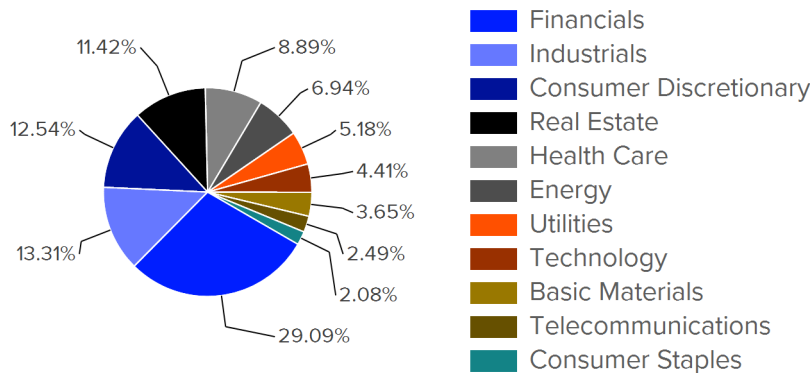
As of January 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	0.57	0.14	0.37	0.38
Russell 2000	0.72	0.17	0.36	0.41

As of January 31, 2025

ICB Industry



As of January 31, 2025

Top ten index constituents

Company	Industry
Southstate Corp	Financials
Old National Bancorp	Financials
Jackson Financial	Financials
Taylor Morrison Home li	Consumer Discretionary
Cadence Bank	Financials
Summit Mats Inc	Industrials
Terreno Realty Corp	Real Estate
Arcadium Lithium Plc	Basic Materials
Essent Group Ltd	Financials
Group 1 Automotive Inc	Consumer Discretionary

As of January 31, 2025

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