



# Russell 2000 Index

## About the index

The Russell 2000® Index measures the performance of the small-cap segment of the US equity universe. The Russell 2000 Index is a subset of the Russell 3000® Index representing approximately 10% of the total market capitalization of that index. It includes approximately 2,000 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2000 is constructed to provide a comprehensive and unbiased small-cap barometer and is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small-cap opportunity set.

## Index characteristics

(As of 10/31/2021)

|                      | Russell 2000® | Russell 3000® |
|----------------------|---------------|---------------|
| Price/Book           | 2.79          | 4.55          |
| Dividend Yield       | 0.98          | 1.24          |
| P/E Ex-Neg Earnings  | 17.91         | 23.83         |
| EPS Growth - 5 Years | 11.71         | 17.10         |
| Number of Holdings   | 2,018         | 3,043         |

## Market capitalization (in billions USD)

(As of 10/31/2021)

|                             | Russell 2000® | Russell 3000® |
|-----------------------------|---------------|---------------|
| Average Market Cap (\$-WTD) | \$3.594       | \$530.486     |
| Median Market Cap           | \$1.223       | \$2.572       |
| Largest Stock by Market Cap | \$22.199      | \$2499.807    |

## 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 2000® |    |          |
|---------------|----|----------|
| Bloomberg     | PR | RTY      |
| Bloomberg     | TR | RU20INTR |
| Reuters       | PR | .RUT     |
| Reuters       | TR | .RUTTU   |

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [www.ftserussell.com](http://www.ftserussell.com)

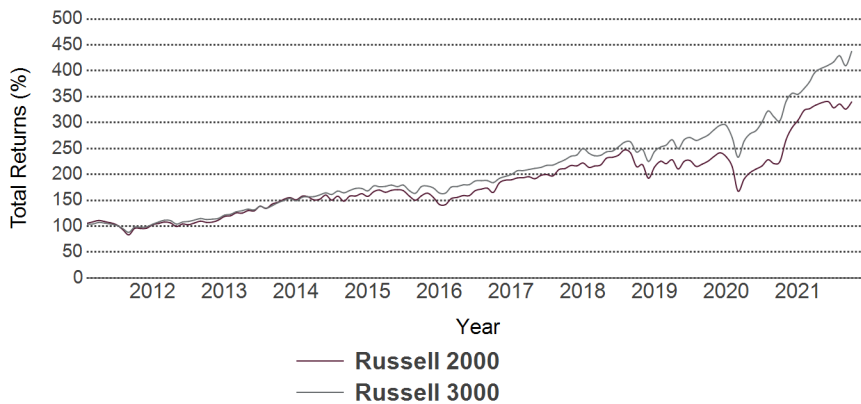
The inception date of the Russell 2000® Index is January 1, 1984. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

|              | 1 yr  | 3 yr  | 5 yr  | 10 yr | 2016  | 2017  | 2018   | 2019  | 2020  | 2021  |
|--------------|-------|-------|-------|-------|-------|-------|--------|-------|-------|-------|
| Russell 2000 | 50.80 | 16.47 | 15.52 | 13.50 | 21.31 | 14.65 | -11.01 | 25.52 | 19.96 | 17.19 |
| Russell 3000 | 43.90 | 21.62 | 18.91 | 16.10 | 12.74 | 21.13 | -5.24  | 31.02 | 20.89 | 22.77 |

Data as of October 31, 2021. 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



Data as of October 31, 2021. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see the final page for important legal disclosures.

## Annualized risk - Standard Dev (%)

|              | 1 yr  | 3 yr  | 5 yr  | 10 yr |
|--------------|-------|-------|-------|-------|
| Russell 2000 | 19.36 | 24.38 | 20.79 | 17.65 |
| Russell 3000 | 13.47 | 18.93 | 15.81 | 13.43 |

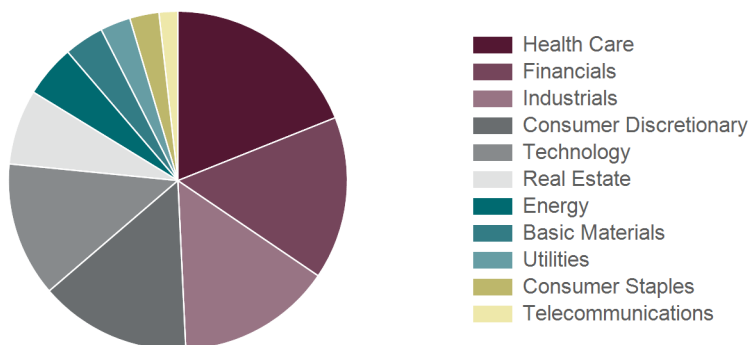
As of October 31, 2021

## Sharpe Ratio

|              | 1 yr | 3 yr | 5 yr | 10 yr |
|--------------|------|------|------|-------|
| Russell 2000 | 2.38 | 0.72 | 0.76 | 0.78  |
| Russell 3000 | 2.96 | 1.09 | 1.12 | 1.15  |

As of October 31, 2021

## ICB Industry



## Top ten index constituents

| Company                  | Industry               |
|--------------------------|------------------------|
| Amc Entertainment        | Consumer Discretionary |
| Asana                    | Technology             |
| Crocs Inc                | Consumer Discretionary |
| Ovintiv Inc              | Energy                 |
| Tetra Tech Inc           | Industrials            |
| Lattice Semiconductor    | Technology             |
| Intella Therapeutics Inc | Health Care            |
| Avis Budget Group Inc    | Consumer Discretionary |
| Silicon Laboratories Inc | Technology             |
| Macys Inc                | Consumer Discretionary |

As of October 31, 2021

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