



# 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 4/30/2021)

	Russell 2000®	Russell 3000®
Price/Book	2.86	4.35
Dividend Yield	1.03	1.33
P/E Ex-Neg Earnings	23.59	27.49
EPS Growth - 5 Years	9.54	13.58
Number of Holdings	2,047	3,066

### Market capitalization (in billions USD)

(As of 4/30/2021)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$3.764	\$435.792
Median Market Cap	\$1.060	\$2.367
Largest Stock by Market Cap	\$20.378	\$2206.963

## 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)

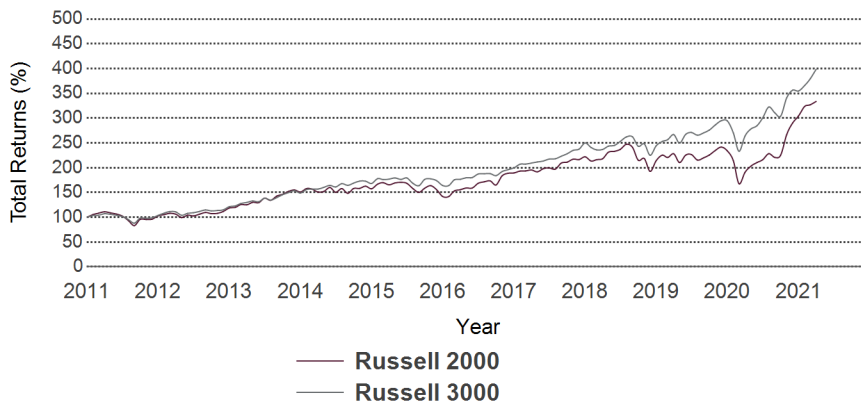
The inception date of the Russell 2000® Index is January 1, 1984. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) 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	74.91	15.23	16.48	11.63	21.31	14.65	-11.01	25.52	19.96	15.07
Russell 3000	50.92	18.95	17.67	14.03	12.74	21.13	-5.24	31.02	20.89	11.83

Data as of April 30, 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 April 30, 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	17.53	25.34	20.83	18.85
Russell 3000	14.18	19.18	15.54	14.15

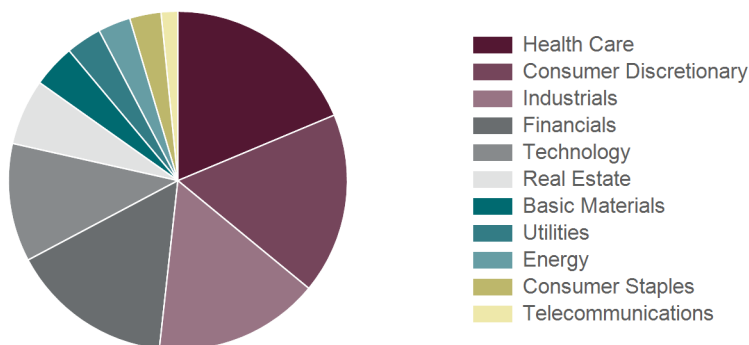
As of April 30, 2021

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	3.34	0.64	0.80	0.65
Russell 3000	3.01	0.94	1.07	0.97

As of April 30, 2021

## ICB Industry



## Top ten index constituents

Company	Industry
Caesars Entertainment Inc	Consumer Discretionary
Novavax Inc	Health Care
Penn National Gaming Inc	Consumer Discretionary
Plug Power Inc	Energy
Darling Ingredients Inc	Consumer Staples
Rh	Consumer Discretionary
Lithia Motors Inc	Consumer Discretionary
Gamestop Corp	Consumer Discretionary
Builders Firstsource Inc	Industrials
Deckers Outdoor Corp	Consumer Discretionary

As of April 30, 2021

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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521