

Russell 2000[®] Pure Value Index

Data as at: 31 August 2022

The Russell Pure Style Indexes provide concentrated exposure to stocks that exhibit strong growth or value signals. Building upon Russell's traditional, cap-weighted style methodology, the Pure Style methodology is style-weighted, and effectively narrows the universe delivering a more tailored, 'pure' exposure to only those stocks considered fully value or growth.

The Pure Style indexes were designed as additional tools for investors employing size and style investing strategies. Whether the desired outcomes are to strike a balance between growth and value segments with large-, mid- and small-cap exposures or to dynamically and tactically tilt, these indexes provide sharp, focused, non-overlapping exposures to growth and value.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 2000 Pure Value	-5.8	-5.2	-5.3	-4.6	49.1	45.9	14.3	7.8	21.6	36.2	27.5

* Compound annual returns measured over 3 and 5 years respectively

** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2012	2013	2014	2015	2016	2017	2018	2019	2020	2021
Russell 2000 Pure Value	19.6	37.4	5.9	-11.4	36.0	3.4	-11.7	18.1	-0.9	36.3

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Pure Value	-0.2	0.4	0.3	0.5	-16.9	-46.9	-49.8	-49.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table

Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for the creation of index tracking funds, derivatives and as a performance benchmark.

Investability

A transparent and replicable index construction strategy.

Liquidity

Stocks in the underlying universe are screened to ensure that the index is tradable.

Capping

At reconstitution, the sector weights of each of the Russell Pure Style indexes are capped at 10% above the sector weight of the corresponding Style index

Transparency

The index uses a transparent, rules-based construction process. Index Rules are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies, available end of day.

Industry Classification Benchmark

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Top 10 Constituents

Constituent	ICB Industry	Net MCap (USDm)	Wgt %
TravelCenters of America Inc	Consumer Discretionary	9	0.95
Agios Pharmaceuticals	Health Care	9	0.93
Bluebird Bio	Health Care	9	0.91
Nordic American Tanker	Industrials	9	0.90
International Seaways	Industrials	8	0.84
Resolute Forest Products	Basic Materials	8	0.83
Teekay Tankers	Industrials	8	0.82
DHT Holdings	Industrials	7	0.78
Cannae Holdings	Financials	7	0.76
Genworth Financial Class A	Financials	7	0.71
Totals		80	8.42

ICB Industry Breakdown

ICB Code	ICB Industry	No. of Cons	Net MCap (USDm)	Wgt %
10	Technology	11	23	2.39
15	Telecommunications	9	34	3.63
20	Health Care	55	107	11.27
30	Financials	115	330	34.82
35	Real Estate	53	163	17.18
40	Consumer Discretionary	54	113	11.93
45	Consumer Staples	7	13	1.42
50	Industrials	38	106	11.21
55	Basic Materials	11	29	3.11
60	Energy	9	13	1.34
65	Utilities	7	16	1.71
Totals		369	947	100.00

Index Characteristics

Attributes	Russell 2000 Pure Value
Number of constituents	369
Dividend Yield %	2.69
Constituent (Wgt %)	
Average	0.27
Largest	0.95
Median	0.23
Top 10 Holdings (Wgt %)	8.43

INFORMATION**Index Universe**

Russell 2000® Index

Index Calculation

End-of-day

End-of-Day Distribution

Via FTP and email

Currency

USD

Review Dates

Annually in June

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