

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 3/31/2021)

	Russell 2000®	Russell 3000®
Price/Book	2.84	4.20
Dividend Yield	1.07	1.45
P/E Ex-Neg Earnings	24.77	28.63
EPS Growth - 5 Years	9.30	12.58
Number of Holdings	2,056	3,079

Market capitalization (in billions USD)

(As of 3/31/2021)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$3.671	\$391.491
Median Market Cap	\$1.052	\$2.328
Largest Stock by Market Cap	\$18.214	\$2050.666

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

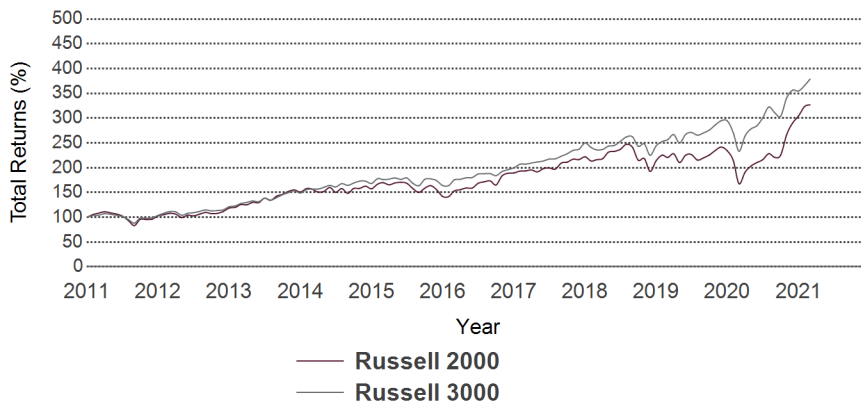
The inception date of the Russell 2000® Index is January 1, 1984. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2016	2017	2018	2019	2020	2021
Russell 2000	94.85	14.76	16.35	11.68	21.31	14.65	-11.01	25.52	19.96	12.70
Russell 3000	62.53	17.12	16.64	13.79	12.74	21.13	-5.24	31.02	20.89	6.35

Data as of March 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 March 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	19.15	25.33	20.82	18.85
Russell 3000	16.93	19.08	15.45	14.11

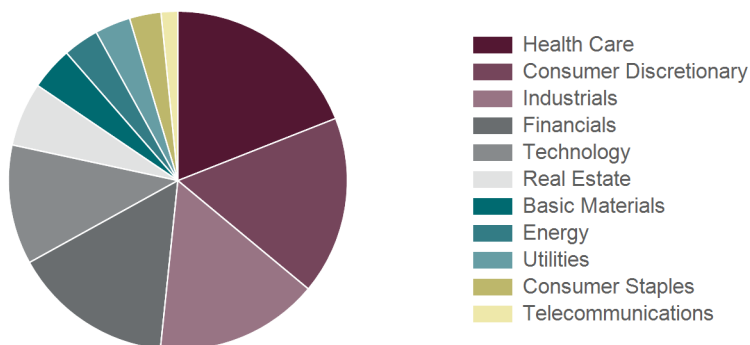
As of March 31, 2021

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	3.67	0.62	0.79	0.66
Russell 3000	3.00	0.86	1.01	0.95

As of March 31, 2021

ICB Industry



Top ten index constituents

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

As of March 31, 2021

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