



Russell 2500 Index

About the index

The Russell 2500™ Index measures the performance of the small to mid-cap segment of the US equity universe, commonly referred to as "smid" cap. The Russell 2500 Index is a subset of the Russell 3000® Index. It includes approximately 2500 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2500 Index is constructed to provide a comprehensive and unbiased barometer for the small to mid-cap segment. The index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small to mid-cap opportunity set.

Index characteristics

(As of 7/31/2022)

	Russell 2500™	Russell 3000®
Price/Book	2.40	3.82
Dividend Yield	1.42	1.53
P/E Ex-Neg Earnings	14.41	19.23
EPS Growth - 5 Years	14.21	17.32
Number of Holdings	2,482	2,998

Market capitalization (in billions USD)

(As of 7/31/2022)

	Russell 2500™	Russell 3000®
Average Market Cap (\$-WTD)	\$6.183	\$482.051
Median Market Cap	\$1.533	\$2.174
Largest Stock by Market Cap	\$19.937	\$2630.254

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 2500™

Bloomberg	PR	R2500
Reuters	PR	.R25I

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

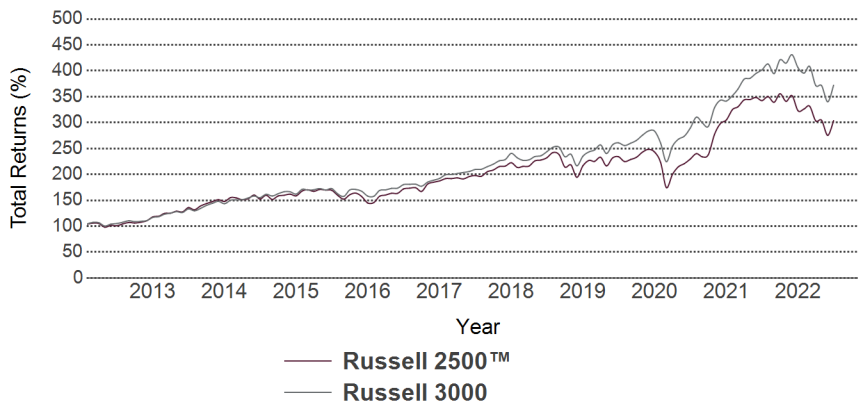
The inception date of the Russell 2500™ Index is June 1, 1990. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com or email info@ftserussell.com.

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell 2500™	-11.27	9.07	8.95	11.66	16.81	-10.00	27.77	19.99	18.18	-13.72
Russell 3000	-7.35	12.55	12.18	13.48	21.13	-5.24	31.02	20.89	25.66	-13.70

Data as of July 31, 2022. 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2500™	20.08	23.69	21.33	17.33
Russell 3000	19.47	19.69	17.80	14.34

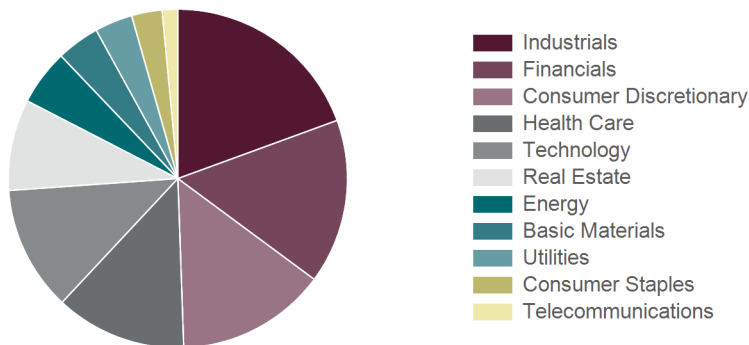
As of July 31, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2500™	-0.51	0.47	0.47	0.70
Russell 3000	-0.31	0.67	0.68	0.92

As of July 31, 2022

ICB Industry



Top ten index constituents

Company	Industry
Quanta Services Inc	Industrials
Lpl Financial Holdings	Financials
Entegris Inc	Technology
Factset Research Systems	Financials
Eqst Corporation	Energy
Avery Dennison Corp	Basic Materials
Brown & Brown Inc	Financials
Carlisle Cos Inc	Industrials
Henry Jack & Associates	Industrials
Bio-techne Corp	Health Care

As of July 31, 2022

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