

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 12/31/2019)

	Russell 2000®	Russell 3000®
Price/Book	2.33	3.47
Dividend Yield	1.46	1.78
P/E Ex-Neg Earnings	20.48	22.15
EPS Growth - 5 Years	9.83	12.78
Number of Holdings	1,995	2,992

Market capitalization (in billions USD)

(As of 12/31/2019)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$2.483	\$249.406
Median Market Cap	\$0.821	\$1.810
Largest Stock by Market Cap	\$8.273	\$1304.765

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

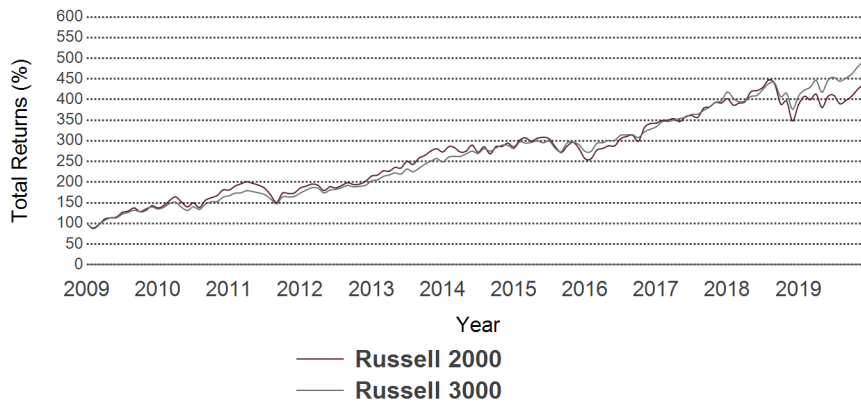
The inception date of the Russell 2000® Index is January 1, 1984. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2014	2015	2016	2017	2018	2019
Russell 2000	25.52	8.59	8.23	11.83	4.89	-4.41	21.31	14.65	-11.01	25.52
Russell 3000	31.02	14.57	11.24	13.42	12.56	0.48	12.74	21.13	-5.24	31.02

Data as of December 31, 2019. 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 December 31, 2019. 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	17.08	15.73	15.92	16.93
Russell 3000	12.89	12.26	12.17	12.83

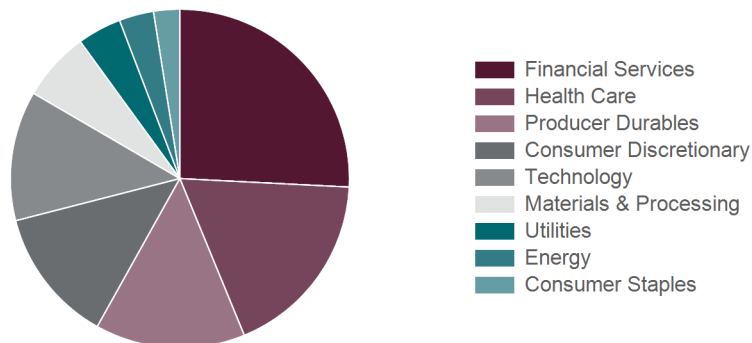
As of December 31, 2019

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	1.30	0.52	0.53	0.72
Russell 3000	2.01	1.07	0.87	1.01

As of December 31, 2019

RGS Sectors



Top ten index constituents

Company
Novocure Ltd
Medicines Co
Generac Holdings Inc
Lumentum Holdings Inc
Teladoc Health Inc
Arrowhead Pharmaceutical
Haemonetics Corp
Marriott Vac World Corp
Performance Food Group
Trex Inc
Total*

As of December 31, 2019

*May not equal due to rounding

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