Index factsheet

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 7/31/2021)

<table>
<thead>
<tr>
<th></th>
<th>Russell 2000®</th>
<th>Russell 3000®</th>
</tr>
</thead>
<tbody>
<tr>
<td>Price/Book</td>
<td>2.71</td>
<td>4.46</td>
</tr>
<tr>
<td>Dividend Yield</td>
<td>0.99</td>
<td>1.26</td>
</tr>
<tr>
<td>P/E Ex-Neg Earnings</td>
<td>19.25</td>
<td>24.71</td>
</tr>
<tr>
<td>EPS Growth - 5 Years</td>
<td>9.76</td>
<td>17.01</td>
</tr>
<tr>
<td>Number of Holdings</td>
<td>1,975</td>
<td>2,997</td>
</tr>
</tbody>
</table>

Market capitalization (in billions USD)
(As of 7/31/2021)

<table>
<thead>
<tr>
<th></th>
<th>Russell 2000®</th>
<th>Russell 3000®</th>
</tr>
</thead>
<tbody>
<tr>
<td>Average Market Cap ($-WTD)</td>
<td>$3.274</td>
<td>$478.338</td>
</tr>
<tr>
<td>Median Market Cap</td>
<td>$1.193</td>
<td>$2.636</td>
</tr>
<tr>
<td>Largest Stock by Market Cap</td>
<td>$16.669</td>
<td>$2434.058</td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th></th>
<th>Russell 2000®</th>
<th></th>
<th>Russell 3000®</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bloomberg PR</td>
<td></td>
<td>RTY</td>
<td></td>
</tr>
<tr>
<td>Bloomberg TR</td>
<td></td>
<td>RU20INTR</td>
<td></td>
</tr>
<tr>
<td>Reuters PR</td>
<td></td>
<td>.RUT</td>
<td></td>
</tr>
<tr>
<td>Reuters TR</td>
<td></td>
<td>.RUTTU</td>
<td></td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th>Company</th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
<th>2016</th>
<th>2017</th>
<th>2018</th>
<th>2019</th>
<th>2020</th>
<th>2021</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell 3000</td>
<td>38.73</td>
<td>18.10</td>
<td>17.36</td>
<td>15.16</td>
<td>12.74</td>
<td>21.13</td>
<td>-5.24</td>
<td>31.02</td>
<td>20.89</td>
<td>17.06</td>
</tr>
</tbody>
</table>

Data as of July 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 (%)

<table>
<thead>
<tr>
<th>Company</th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell 2000</td>
<td>19.60</td>
<td>25.36</td>
<td>20.84</td>
<td>18.80</td>
</tr>
<tr>
<td>Russell 3000</td>
<td>14.14</td>
<td>19.15</td>
<td>15.50</td>
<td>14.06</td>
</tr>
</tbody>
</table>

As of July 31, 2021

### Sharpe Ratio

<table>
<thead>
<tr>
<th>Company</th>
<th>1 yr</th>
<th>3 yr</th>
<th>5 yr</th>
<th>10 yr</th>
</tr>
</thead>
<tbody>
<tr>
<td>Russell 2000</td>
<td>2.39</td>
<td>0.52</td>
<td>0.71</td>
<td>0.69</td>
</tr>
<tr>
<td>Russell 3000</td>
<td>2.52</td>
<td>0.92</td>
<td>1.06</td>
<td>1.04</td>
</tr>
</tbody>
</table>

As of July 31, 2021

### Top ten index constituents

<table>
<thead>
<tr>
<th>Company</th>
<th>Industry</th>
</tr>
</thead>
<tbody>
<tr>
<td>Amc Entertainment</td>
<td>Consumer Discretionary</td>
</tr>
<tr>
<td>Intella Therapeutics Inc</td>
<td>Health Care</td>
</tr>
<tr>
<td>Crocs Inc</td>
<td>Consumer Discretionary</td>
</tr>
<tr>
<td>Lattice Semiconductor</td>
<td>Technology</td>
</tr>
<tr>
<td>Tenet Healthcare Corp</td>
<td>Health Care</td>
</tr>
<tr>
<td>Ii Vi Inc</td>
<td>Technology</td>
</tr>
<tr>
<td>Tetra Tech Inc</td>
<td>Industrials</td>
</tr>
<tr>
<td>Arrowhead Pharmaceutical</td>
<td>Health Care</td>
</tr>
<tr>
<td>Eastgroup Properties Inc</td>
<td>Real Estate</td>
</tr>
<tr>
<td>Bji’s Wholesale Club Hdlg</td>
<td>Consumer Discretionary</td>
</tr>
</tbody>
</table>

As of July 31, 2021
Disclaimer


FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB. “FTSE®”, “Russell®”, “FTSE Russell®”, “MTS®”, “FTSE4Good®”, “ICB®”, “Mergent®”, “The Yield Book®” and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE Canada, Mergent, FTSE FI, YB. FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided “as is” without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Products or the fitness or suitability of the FTSE Russell Products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index was officially launched. However, back- tested data may reflect the application of the index methodology with the benefit of hindsight, and the historic calculations of an index may change from month to month based on revisions to the underlying economic data used in the calculation of the index.

This publication may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of the LSE Group nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE Canada, MTSNext, Mergent, FTSE FI, YB and/or their respective licensors.
About FTSE Russell

FTSE Russell is a leading global provider of benchmarking, analytics and data solutions for investors, giving them a precise view of the market relevant to their investment process. A comprehensive range of reliable and accurate indexes provides investors worldwide with the tools they require to measure and benchmark markets across asset classes, styles or strategies.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create ETFs, structured products and index-based derivatives.

FTSE Russell is focused on applying the highest industry standards in index design and governance, employing transparent rules-based methodology informed by independent committees of leading market participants. FTSE Russell fully embraces the IOSCO Principles and its Statement of Compliance has received independent assurance. Index innovation is driven by client needs and customer partnerships, allowing FTSE Russell to continually enhance the breadth, depth and reach of its offering.

FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit www.ftserussell.com.

To learn more, visit www.ftserussell.com; email info@ftserussell.com; or call your regional Client Service Team office:

**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