



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 11/30/2021)

	Russell 2000®	Russell 3000®
Price/Book	2.63	4.45
Dividend Yield	1.09	1.28
P/E Ex-Neg Earnings	16.72	23.08
EPS Growth - 5 Years	13.18	17.46
Number of Holdings	2,004	3,030

Market capitalization (in billions USD)

(As of 11/30/2021)

	Russell 2000®	Russell 3000®
Average Market Cap (\$-WTD)	\$3.535	\$565.814
Median Market Cap	\$1.141	\$2.481
Largest Stock by Market Cap	\$18.272	\$2758.465

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

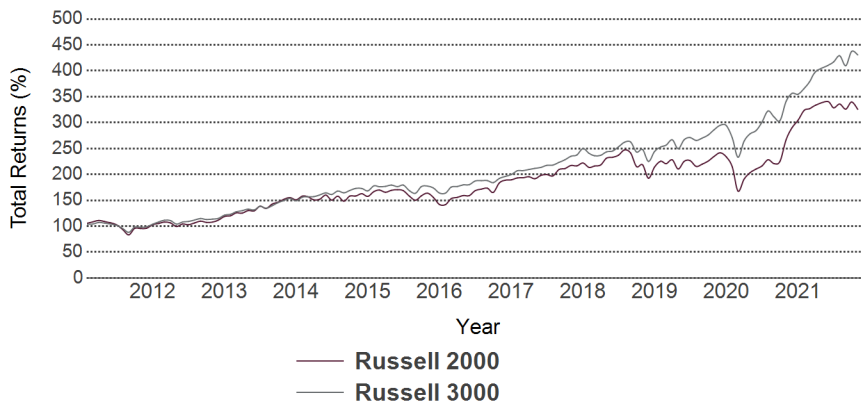
The inception date of the Russell 2000® Index is January 1, 1984. The inception date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2016	2017	2018	2019	2020	2021
Russell 2000	22.03	14.22	12.14	13.06	21.31	14.65	-11.01	25.52	19.96	12.31
Russell 3000	26.34	20.20	17.51	15.95	12.74	21.13	-5.24	31.02	20.89	20.90

Data as of November 30, 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000	13.19	24.59	20.47	17.73
Russell 3000	10.32	19.03	15.81	13.45

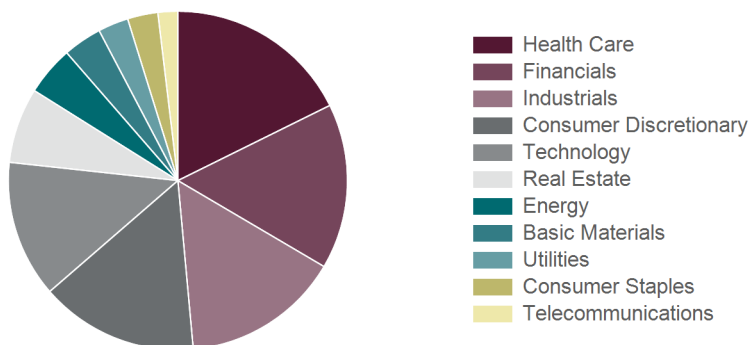
As of November 30, 2021

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000	1.65	0.63	0.63	0.76
Russell 3000	2.42	1.02	1.05	1.14

As of November 30, 2021

ICB Industry



Top ten index constituents

Company	Industry
Amc Entertainment	Consumer Discretionary
Avis Budget Group Inc	Consumer Discretionary
Lattice Semiconductor	Technology
Crocs Inc	Consumer Discretionary
Synaptics Inc	Technology
Tetra Tech Inc	Industrials
Ovintiv Inc	Energy
Bj's Wholesale Club Hdlg	Consumer Discretionary
Macys Inc	Consumer Discretionary
Saia Inc	Industrials

As of November 30, 2021

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