Russell 2000 Target Sampling Index

Data as at: 30 October 2026

The Russell 2000 Target Sampling Index is part of the FTSE Target Sampling Index Series. The index comprises 200 eligible securities and aims to track the benchmark Russell 2000 Index in terms of industry and sector exposure.

The FTSE Target Sampling Index Series is designed to narrow down broad benchmark indices while preserving market representativeness. Its methodology applies a transparent, rules-based stock selection framework, avoiding reliance on optimization-based approaches. By selecting a reduced subset of constituents, the index retains key benchmark characteristics while reducing tracking error, providing an efficient and investable solution for index implementation.

10-Year Performance - Total Return



Performance and Volatility - Total Return

Index (USD)	Return %						Return pa %*		Volatility %**		
	3M	6M	YTD	12M	3YR	5YR	3YR	5YR	1YR	3YR	5YR
Russell 2000 Target Sampling Index	-4.4	-1.4	5.4	3.2	54.7	19.4	15.7	3.6	17.5	18.9	19.2
Russell 2000® Index	-3.8	1.0	14.4	14.8	76.1	31.2	20.8	5.6	18.2	19.8	20.6

* Compound annual returns measured over 3 and 5 years respectively
** Volatility – 1YR based on 12 months daily data. 3YR based on weekly data (Wednesday to Wednesday). 5YR based on monthly data

Year-on-Year Performance - Total Return

Index % (USD)	2016	2017	2018	2019	2020	2021	2022	2023	2024	2025
Russell 2000 Target Sampling Index	17.5	15.5	-13.1	28.8	18.7	9.9	-19.4	17.4	11.4	9.2
Russell 2000® Index	21.3	14.6	-11	25.5	20	14.8	-20.4	16.9	11.5	12.8

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Target Sampling Index	0.2	0.8	0.2	0.5	-12.7	-25.2	-31.8	-39.5
Russell 2000® Index	0.9	1.1	0.3	0.5	-11.1	-27.5	-31.9	-41.8

Return/Risk Ratio – based on compound annual returns and volatility in Performance and Volatility table
Drawdown - based on daily data

FEATURES

Objective

The indexes are designed for use in the creation of index tracking funds, derivatives and as a performance benchmark.

Liquidity

Stocks in the universe index are screened to ensure that the indexes are tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The indexes are calculated based on price and net total return methodologies and available end-of-day.

Industry Classification Benchmark (ICB)

ICB is a comprehensive and rules based, transparent classification methodology based on research and market trends designed to support investment solutions. It was launched in 2005 and enhanced in 2019 with the integration of the Russell Global Sectors (RGS) classification scheme and additional structural enhancements.

Top 10 Constituents

Constituent	ICB Sector	Russell 2000 Target Sampling (Wgt %)	Russell 2000® (Wgt %)	Diff %
Glaukos	Medical Equipment and Services	1.31	0.46	0.85
BrightSpring Health Services	Health Care Providers	1.08	0.38	0.70
JFrog	Software and Computer Services	0.99	0.35	0.64
Twist Bioscience	Pharmaceuticals and Biotechnology	0.97	0.34	0.63
Moog Inc A	Aerospace and Defense	0.96	0.34	0.62
UMB Finl Co	Banks	0.95	0.33	0.62
ViaSat	Telecommunications Equipment	0.95	0.33	0.62
SM Energy	Oil, Gas and Coal	0.95	0.33	0.62
Brinker International	Travel and Leisure	0.89	0.31	0.58
Ryman Hospitality Properties	Real Estate Investment Trusts	0.87	0.30	0.57
Totals		**9.92**	**3.47**	

ICB Industry Breakdown

		Russell 2000 Target Sampling		Russell 2000®		
ICB Code	ICB Industry	No. of Cons	Wgt %	No. of Cons	Wgt %	Diff %
10	Technology	20	10.00	193	10.97	-0.98
15	Telecommunications	3	2.19	39	1.63	0.55
20	Health Care	34	20.74	426	20.76	-0.02
30	Financials	35	17.58	385	18.59	-1.01
35	Real Estate	12	6.87	94	6.01	0.86
40	Consumer Discretionary	28	12.15	261	11.58	0.57
45	Consumer Staples	3	0.92	50	1.70	-0.79
50	Industrials	33	15.12	288	15.22	-0.10
55	Basic Materials	9	4.20	79	3.63	0.57
60	Energy	13	6.98	113	6.74	0.24
65	Utilities	6	3.26	36	3.16	0.10
Totals		**196**	**100.00**	**1964**	**100.00**	

Index Characteristics

Attributes	Russell 2000 Target Sampling	Russell 2000®
Number of constituents	196	1964
Dividend Yield %	1.08	1.32
Constituent (Wgt %)		
Average	0.51	0.05
Largest	1.31	0.46
Median	0.47	0.03
Top 10 Holdings (Wgt %)	9.92	3.47

INFORMATION

Index Universe

Russell 2000 Index

Index Launch

30 January 2026

Base Date

25 June 2010

Base Value

1000

Investability Screen

Actual free float and liquidity screen applied to underlying

Index Calculation

End-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD, EUR, GBP, JPY, AUD, CNY, HKD, CAD

Review Dates

Semi annually in June and December

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