FTSE Russell Factsheet

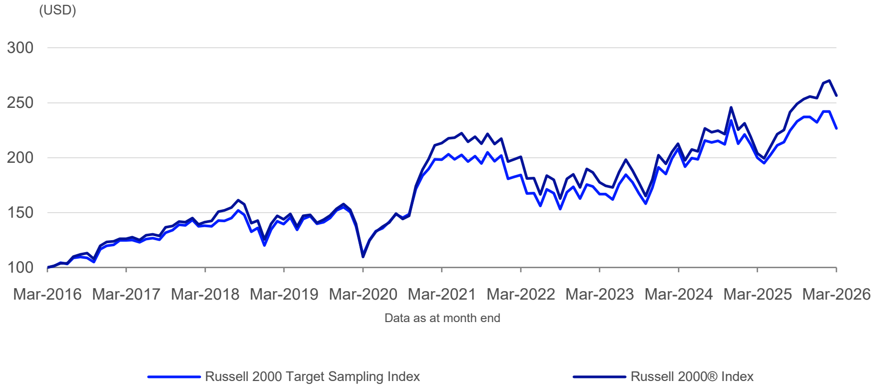
Russell 2000 Target Sampling Index

Data as at: 31 March 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	-2.4	-2.7	-2.4	13.5	35.9	14.3	10.8	2.7	22.2	19.1	18.8
Russell 2000® Index	0.9	3.1	0.9	25.7	44.5	20.3	13.0	3.8	23.3	20.2	19.9

* 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	0.6	0.7	0.1	0.4	-13.5	-25.2	-31.8	-39.5
Russell 2000® Index	1.1	0.7	0.2	0.5	-13.9	-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 %
Coeur Mining Inc	Precious Metals and Mining	1.92	0.65	1.27
Fabrinet	Technology Hardware and Equipment	1.89	0.64	1.25
Nextpower Inc	Alternative Energy	1.76	0.60	1.16
Credo Technology Group Holding	Technology Hardware and Equipment	1.52	0.52	1.00
Kratos Defense & Security Solutions	Aerospace and Defense	1.28	0.43	0.85
Sterling Infrastructure Inc	Construction and Materials	1.22	0.41	0.81
BridgeBio Pharma	Pharmaceuticals and Biotechnology	1.18	0.40	0.78
Guardant Health	Pharmaceuticals and Biotechnology	1.15	0.39	0.76
Modine Manufacturing Co	Construction and Materials	1.14	0.39	0.75
Ensign Group	Health Care Providers	1.13	0.39	0.74
Totals		**14.19**	**4.82**	

ICB Industry Breakdown

		Russell 2000 Target Sampling		Russell 2000®		
ICB Code	**ICB Industry**	**No. of Cons**	**Wgt %**	**No. of Cons**	**Wgt %**	**Diff %**
10	Technology	22	11.59	189	11.35	0.24
15	Telecommunications	4	2.17	37	2.73	-0.56
20	Health Care	28	15.45	391	17.74	-2.30
30	Financials	37	17.43	398	16.59	0.84
35	Real Estate	12	6.52	101	5.58	0.95
40	Consumer Discretionary	26	9.33	262	10.29	-0.97
45	Consumer Staples	4	1.03	58	1.59	-0.57
50	Industrials	36	20.73	288	19.01	1.72
55	Basic Materials	6	4.40	66	4.62	-0.22
60	Energy	11	7.44	105	7.09	0.34
65	Utilities	7	3.93	38	3.40	0.53
Totals		**193**	**100.00**	**1933**	**100.00**	

Index Characteristics

Attributes	Russell 2000 Target Sampling	Russell 2000®
Number of constituents	193	1933
Dividend Yield %	1.12	1.27
Constituent (Wgt %)		
Average	0.52	0.05
Largest	1.92	1.01
Median	0.45	0.02
Top 10 Holdings (Wgt %)	14.20	5.63

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

Data definitions available from info@ftserussell.com

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Services Team office:

EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0) 2 7228 5659