Russell 2000 Futures Indexes

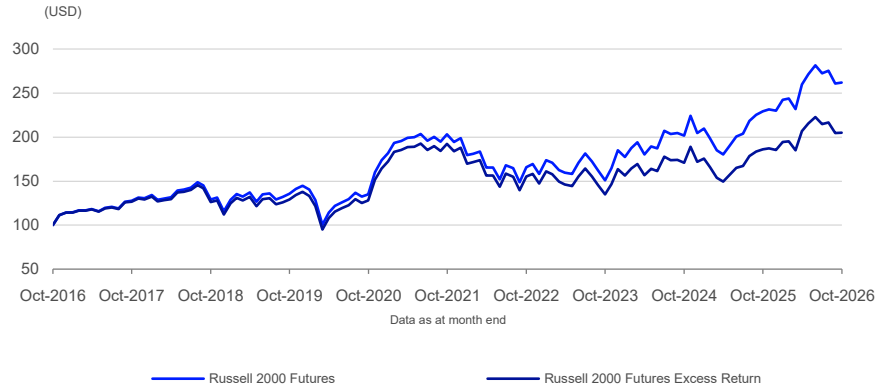
Data as at: 30 October 2026

The Russell US Futures Index Series is designed to reflect the total return performance (including from interest) of the first nearby futures contracts. The series has a pre-determined methodology for the standard roll schedule for the future contracts.

The roll schedule is over three days, commencing five days before expiration of the futures contract. This index series will offer investors exposure to the Russell 2000 Index via the use of Futures and a pre-defined roll methodology, resulting in an alternative and potentially more cost-efficient approach compared with equities.

The underlying Russell 2000 Index is one of the flagship indices for small cap exposure in the US market and one of FTSE Russell's most widely used products. The index perfectly complements the Russell 1000 - with no gaps or overlaps - to give a complete view of the US equity market.

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 Futures	-3.8	0.9	14.0	14.3	73.7	29.1	20.2	5.2	18.1	19.9	20.8
Russell 2000 Futures Excess Return	-4.7	-0.9	10.6	10.1	52.0	6.6	15.0	1.3	18.1	19.9	20.7

* 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 Futures	22.1	14.3	-11.5	25.4	19.9	14.4	-20.5	17.0	10.8	12.3
Russell 2000 Futures Excess Return	21.6	13.1	-13.1	22.7	19.4	14.3	-21.8	11.2	5.2	7.6

FEATURES

Objective

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 index is tradable.

Transparency

Index methodologies are freely available on the FTSE Russell website.

Availability

The index is calculated based on price and total return methodologies and available end-of-day.

Industry Classification Benchmark (ICB)

Index constituents are categorized in accordance with the Industry Classification Benchmark (ICB), the global standard for industry sector analysis.

Return/Risk Ratio and Drawdown - Total Return

Index (USD)	Return/Risk Ratio				Drawdown (%)			
	1YR	3YR	5YR	10YR	1YR	3YR	5YR	10YR
Russell 2000 Futures	0.8	1.0	0.3	0.5	-11.1	-27.9	-32.0	-41.3
Russell 2000 Futures Excess Return	0.6	0.8	0.1	0.4	-11.7	-29.0	-35.0	-43.2

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

INFORMATION

Index Universe

Russell 2000 Index

Index Launch

20 May 2024

Base Date

16 September 2011

Base Value

100

Investability Screen

Actual free float and liquidity screen applied to underlying indexes

Index Calculation

Index calculated end-of-day

End-of-Day Distribution

Via SFTP and email

Currency

USD

Review Dates

Quarterly in March, June, September and December

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