

Russell 2000 Value-Dynamic Index

About the index

The Russell 2000® Value-Dynamic Index® measures the performance of the small-cap value-dynamic segment of the US equity universe. It includes Russell 2000 Index companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years) and relatively less stable business conditions that are more sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell 2000 Value-Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small-cap value-dynamic market. The Index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value and dynamic characteristics.

Index characteristics

(As of 6/30/2025)

	Russell 2000® Value-Dynamic	Russell 2000®
Price/Book	1.19	1.99
Dividend Yield	1.51	1.44
P/E Ex-Neg Earnings	14.92	18.35
EPS Growth - 5 Years	10.38	11.32
Number of Holdings	1,034	1,989

Market capitalization (in billions USD)

(As of 6/30/2025)

	Russell 2000® Value-Dynamic	Russell 2000®
Average Market Cap (\$-WTD)	\$2.165	\$3.466
Median Market Cap	\$0.607	\$0.879
Largest Stock by Market Cap	\$8.614	\$15.722

Deeper insights at the intersection of Russell US Style and Stability indexes

Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

Tickers

Russell 2000® Value-Dynamic

Reuters TR .R2VDYTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

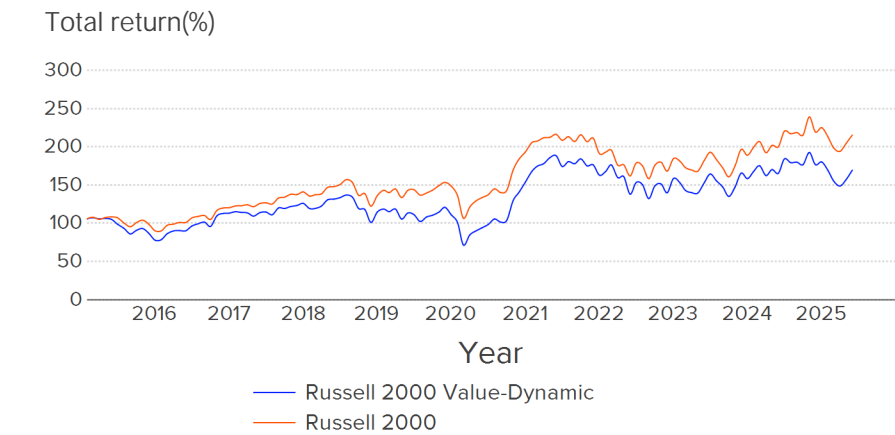
The launch date of the Russell 2000® Value-Dynamic Index is December 3, 2012. The launch date of the Russell 2000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 2000 Value-Dynamic	2.57	7.09	12.51	4.92	16.59	25.29	-20.74	18.44	6.67	-4.03
Russell 2000	7.68	10.00	10.04	7.12	19.96	14.82	-20.44	16.93	11.54	-1.79

Data as of June 30, 2025. 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



Data as of June 30, 2025. 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 (%)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value-Dynamic	22.65	25.11	25.70	25.58
Russell 2000	20.84	22.22	21.58	20.86

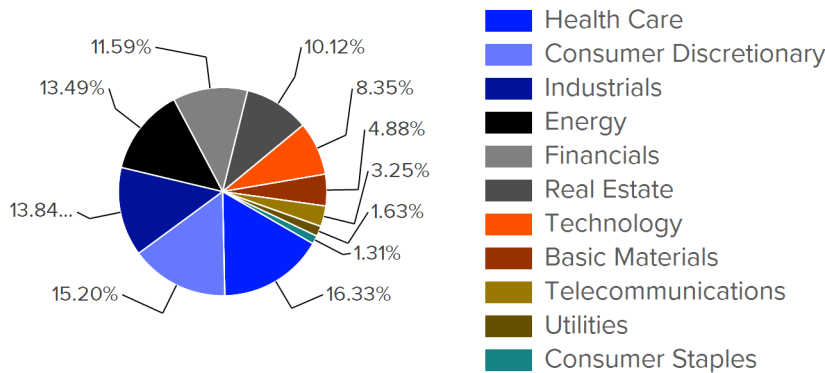
As of June 30, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value-Dynamic	0.01	0.21	0.47	0.24
Russell 2000	0.23	0.33	0.42	0.34

As of June 30, 2025

ICB Industry



As of June 30, 2025

Top ten index constituents

Company	Industry
Jackson Financial	Financials
Fluor Corp	Industrials
Mara Holdings Inc	Financials
SI Green Realty Corp	Real Estate
Golar Lng Ltd Bermuda	Energy
Macerich Co	Real Estate
Vaxcyte	Health Care
Cnx Resources Corp	Energy
Crispr Therapeutics	Health Care
Echostar Corp	Telecommunications

As of June 30, 2025

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