

Russell 2000 Value Index

About the index

The Russell 2000® Value Index measures the performance of the small-cap value segment of the US equity universe. It includes those Russell 2000 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). The Russell 2000 Value Index is constructed to provide a comprehensive and unbiased barometer for the small-cap value segment. The index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value characteristics

Index characteristics

(As of 6/30/2024)

	Russell 2000® Value	Russell 2000®
Price/Book	1.38	2.10
Dividend Yield	2.29	1.44
P/E Ex-Neg Earnings	13.51	16.90
EPS Growth - 5 Years	10.02	14.14
Number of Holdings	1,402	1,921

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 2000® Value	Russell 2000®
Average Market Cap (\$-WTD)	\$3.047	\$4.527
Median Market Cap	\$0.753	\$0.900
Largest Stock by Market Cap	\$25.699	\$47.402

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell 2000® Value

Bloomberg	PR	RUJ
Reuters	PR	.RUJ

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

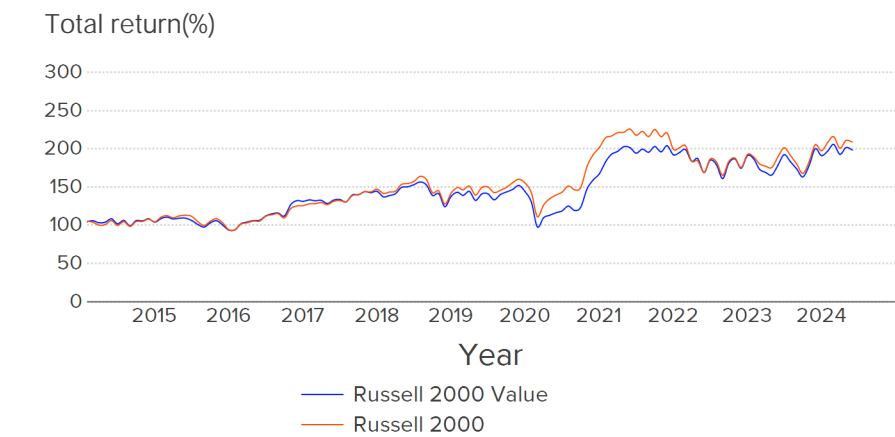
The launch date of the Russell 2000® Value Index is June 1, 1993. The launch date of the Russell 2000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000 Value	10.90	-0.53	7.07	6.23	22.39	4.63	28.27	-14.48	14.65	-0.85
Russell 2000	10.06	-2.58	6.94	7.00	25.52	19.96	14.82	-20.44	16.93	1.73

Data as of June 30, 2024. 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, 2024. 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	21.93	21.62	24.50	20.80
Russell 2000	22.32	21.63	23.51	20.31

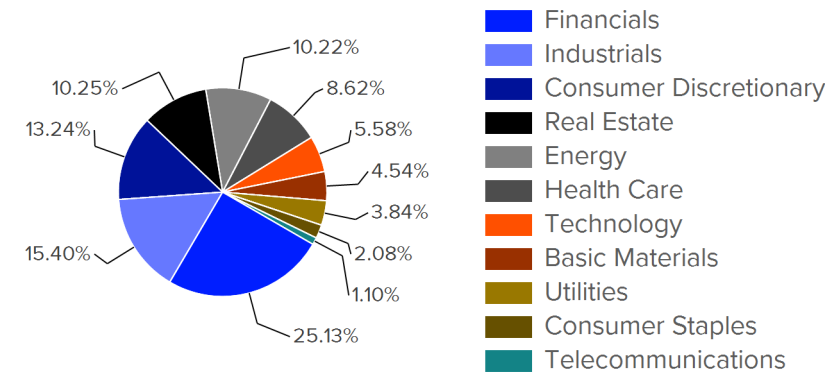
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Value	0.33	-0.06	0.32	0.33
Russell 2000	0.29	-0.16	0.31	0.37

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Chord Energy Corp	Energy
Carvana Co	Consumer Discretionary
Permian Resources Corp	Energy
Commercial Metals Co	Basic Materials
Murphy Oil Corp	Energy
Jackson Financial	Financials
Meritage Homes Corp	Consumer Discretionary
Essent Group Ltd	Financials
Southstate Corp	Financials
Taylor Morrison Home li	Consumer Discretionary

As of June 30, 2024

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