

## Russell Indexes at a glance



# Russell 2000® Index

## About the index.

The Russell 2000 Index measures the performance of the small-cap segment of the U.S. equity universe. It is a subset of the Russell 3000® Index and it represents approximately 8% of the U.S. market. It includes approximately 2,000 of the smallest securities based on a combination of their market cap and current index membership. The Russell 2000 Index is constructed to provide a comprehensive and unbiased barometer for the small-cap segment and is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small-cap opportunity set.

## Better tools for better investing

**Deep, comprehensive market coverage.** Russell indexes represent over 98% of the investable universe.

**Completely objective.** Russell indexes are constructed using rules-based, transparent methodology for creating ideal benchmarks and trading vehicles. There is no sampling.

**Modular and accurate.** Russell indexes are modular in their design with a consistently applied methodology. The indexes have consistent market cap breaks to determine which companies are large cap and small cap.

**Rigorously maintained.** Daily corporate actions, monthly share adjustments, quarterly IPO inclusions and annual total reconstitution ensure that the indexes accurately represent the true opportunity set.

### Index characteristics

(as of 3/29/2013)

Russell 2000® Index    Russell 3000® Index

Total number of securities	1,952	2,942
Market coverage	8.0%	98.0%
P/E ex negative earnings	19.2	16.8
Dividend yield	1.4	2.0
ROE 5 year avg.	7.8	16.7
Price/cash flow	14.7	11.6

### Market capitalization (in billions USD)

(as of 3/29/2013)

Largest	\$5.6	\$421.4
\$ Weighted average	\$1.5	\$88.6
Median	\$0.6	\$1.2
Smallest	\$0.02	\$0.02

## Tickers

### Russell 2000 Index

Bloomberg	PR	RTY
Bloomberg	TR	RU20INTR
Reuters	PR	.RUT
Reuters	TR	.RUTTR

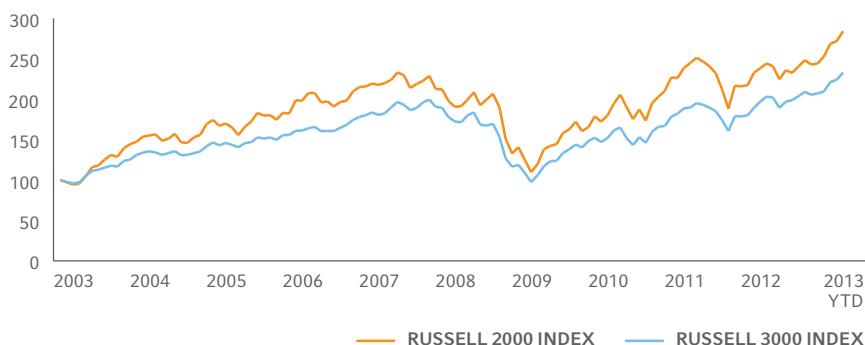
For more information, including a list of ETFs based on Russell Indexes, please call us or visit [www.russell.com/indexes](http://www.russell.com/indexes)

## Performance (as of 3/29/2013)

### Annualized returns (%)

	1 yr	3 yr	5 yr	10 yr	Calendar year returns (%)					
					2008	2009	2010	2011	2012	2013 YTD
Russell 2000 Index	16.3	13.5	8.2	11.5	-33.8	27.2	26.9	-4.2	16.4	12.4
Russell 3000 Index	14.6	13.0	6.3	9.2	-37.3	28.3	16.9	1.0	16.4	11.1

## Total return – growth of \$100 (as of 3/29/2013)



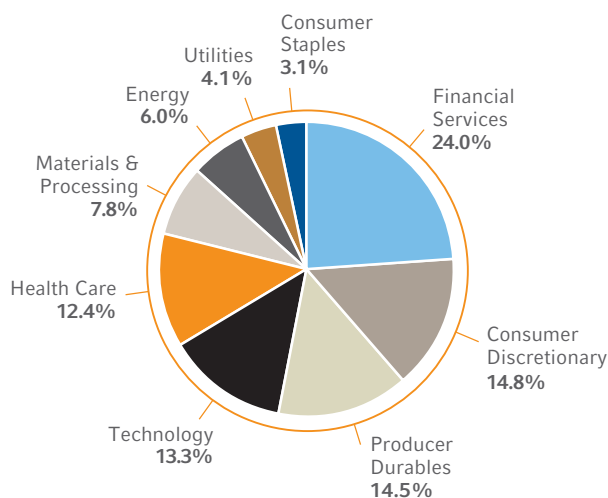
## Annualized risk – Standard Dev (%) (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Index	12.4	19.8	24.2	20.0
Russell 3000 Index	10.2	15.4	19.5	15.4

## Sharpe ratio (as of 3/29/2013)

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Index	1.3	0.7	0.3	0.5
Russell 3000 Index	1.4	0.8	0.3	0.5

## Sectors by weight\* (as of 3/29/2013)



\*May not equal 100% due to rounding

## Top ten index constituents (as of 3/29/2013)

Company	Weight
Alaska Air Group Inc	0.3%
Pharmacyclics Inc	0.3%
Axiell Corp	0.3%
Genesee & Wyoming Inc	0.3%
Ocwen Financial Corp	0.3%
Starwood Property Trust Inc	0.3%
Two Harbors Investment Corp	0.3%
Commvault Systems Inc	0.3%
Dril-Quip Inc	0.3%
Gulfport Energy Corp	0.3%
<b>Total*</b>	<b>3.0%</b>

\*May not equal due to rounding

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The inception date of the Russell 2000 Index and the Russell 3000 Index is January 31, 1984.

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