

January 2024

# Russell 2000 Index – Factsheet

v1.4



**FTSE  
RUSSELL**

An LSEG Business

[lseg.com/en/ftse-russell](https://lseg.com/en/ftse-russell)

# Provided in the context of qualified indices under section 871(m) of the US Internal Revenue Code

§1.871-15(l)(3) paragraph	Russell 2000 Index, data as of 30 December 2023
i. References 25 or more component securities (whether or not the security is an underlying security).	Constituents: 1,966
ii. Except as provided in paragraph (l)(6)(ii) of this section, references only long positions in component securities.	Number of index constituents with negative weights: N/A
iii. References no component underlying security that represents more than 15% of the weighting of the component securities in the index.	Largest single security (weight%): Super Micro Computer Inc. (0.520%)
iv. References no five or fewer component underlying securities that together represent more than 40% of the weighting of the component securities in the index.	Number of securities representing top 40% weight: 225
v. Is modified or rebalanced only according to publicly stated, predefined criteria, which may require interpretation by the index provider or a board or committee responsible for maintaining the index.	The Russell 2000 Index methodology can be found within the Russell US Equity Index Construction and Methodology document, which is publicly available at: <a href="https://www.ftserussell.com/indices/russell-us-equity-index-construction-and-methodology">Russell-US-indexes.pdf</a>
vi. Did not provide an annual dividend yield in the immediately preceding calendar year from component underlying securities that is greater than 1.5 times the annual dividend yield of the S&P 500 Index <sup>1</sup> as reported for the immediately preceding calendar year.	Annual dividend yield: 1.4753
vii. Is traded through futures contracts or option contracts (regardless of whether the contracts provide price only or total return exposure to the index or provide for dividend reinvestment in the index) on: <ul style="list-style-type: none"> <li data-bbox="140 1458 794 1547">A. a national securities exchange that is registered with the Securities and Exchange Commission or a domestic board of trade designated as a contract market by the Commodity Futures Trading Commission (CFTC); or</li> <li data-bbox="140 1556 794 1749">B. a foreign exchange or board of trade that is a qualified board or exchange as determined by the secretary pursuant to section 1256(g)(7)(C) or that has a staff no action letter from the CFTC permitting direct access from the United States that is effective on the applicable testing date, provided that the referenced component underlying securities, in the aggregate, comprise less than 50% of the weighting of the component securities in the index.</li> </ul>	Futures contracts on the index are listed on CME. Options contracts on the index are listed on CBOE. <a href="https://www.lseg.com/en/ftse-russell/index-linked-products">https://www.lseg.com/en/ftse-russell/index-linked-products</a>

<sup>1</sup> Index users should independently verify the annual dividend yield of the S&P 500 Index to confirm this requirement.

For more information about our indexes, please visit [www.lseg.com/en/ftse-russell/](http://www.lseg.com/en/ftse-russell/).

#### Disclaimer

© 2023 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. and FTSE Global Debt Capital Markets Limited (together, "FTSE Canada"), (4) FTSE Fixed Income Europe Limited ("FTSE FI Europe"), (5) FTSE Fixed Income LLC ("FTSE FI"), (6) FTSE (Beijing) Consulting Limited ("WOFE"), (7) Refinitiv Benchmark Services (UK) Limited ("RBSL"), (8) Refinitiv Limited ("RL") and (9) Beyond Ratings S.A.S. ("BR"). All rights reserved.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator. Refinitiv Benchmark Services (UK) Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL and BR. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "WMR™", "FR™", "Beyond Ratings®" and all other trademarks and service marks used herein (whether registered or unregistered) are trade marks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors and are owned, or used under licence, by FTSE, Russell, FTSE Canada, FTSE FI, FTSE FI Europe, WOFE, RBSL, RL or BR.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners, or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

#### About FTSE Russell

FTSE Russell is a leading global index provider, creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

For more information, visit <http://www.lseg.com/en/ftse-russell/>.

To learn more, visit <http://www.lseg.com/en/ftse-russell/>, e-mail [info@ftserussell.com](mailto:info@ftserussell.com) or call your regional client service team office:

**EMEA** +44 (0) 20 7866 1810

**North America** +1 866 551 0617

**Asia-Pacific**

**Hong Kong** +852 2164 3333

**Tokyo** +81 3 4563 6346

**Sydney** +61 (0) 2 8823 3521



**FTSE  
RUSSELL**  
An LSEG Business