

Russell U.S. Growth and Value Indexes



2014	2015	2016	2017	2018	2019	2020	2021	2022	2023	2024*
Highest index returns										
Russell Midcap® Value Index 14.75	Russell 1000® Growth Index 5.67	Russell 2000® Value Index 31.74	Russell 1000® Growth Index 30.21	Russell 1000® Growth Index -1.51	Russell 1000® Growth Index 36.39	Russell 2500™ Value Index 40.47	Russell Midcap® Value Index 28.34	Russell 1000® Value Index -7.54	Russell 1000® Growth Index 42.68	Russell 1000® Growth Index 24.55
Russell 1000® Value Index 13.45	Russell 3000® Growth Index 5.09	Russell 2500™ Value Index 25.20	Russell 3000® Growth Index 29.59	Russell 3000® Growth Index -2.12	Russell 3000® Growth Index 35.85	Russell 1000® Growth Index 38.49	Russell 2000® Value Index 28.27	Russell 3000® Value Index -7.98	Russell 3000® Growth Index 41.21	Russell 3000® Growth Index 24.00
Russell 1000® Growth Index 13.05	Russell 2500™ Growth Index -0.19	Russell Midcap® Value Index 20.00	Russell Midcap® Growth Index 25.27	Russell Midcap® Growth Index -4.75	Russell Midcap® Growth Index 35.47	Russell 3000® Growth Index 38.26	Russell 2500™ Value Index 27.78	Russell Midcap® Value Index -12.03	Russell Midcap® Growth Index 25.87	Russell 1000® Value Index 16.68
Russell 3000® Value Index 12.70	Russell Midcap® Growth Index -0.20	Russell 3000® Value Index 18.40	Russell 2500™ Growth Index 24.46	Russell 2500™ Growth Index -7.47	Russell 2500™ Growth Index 32.65	Russell Midcap® Growth Index 35.59	Russell 1000® Growth Index 27.60	Russell 2500™ Value Index -13.08	Russell 2500™ Growth Index 18.93	Russell 3000® Value Index 16.23
Russell 3000® Growth Index 12.44	Russell 2000® Growth Index -1.38	Russell 1000® Value Index 17.34	Russell 2000® Growth Index 22.17	Russell 1000® Value Index -8.27	Russell 2000® Growth Index 28.48	Russell 2000® Growth Index 34.63	Russell 3000® Growth Index 25.85	Russell 2000® Value Index -14.48	Russell 2000® Growth Index 18.66	Russell Midcap® Value Index 15.08
Russell Midcap® Growth Index 11.90	Russell 1000® Value Index -3.83	Russell 2000® Growth Index 11.32	Russell 1000® Value Index 13.66	Russell 3000® Value Index -8.58	Russell Midcap® Value Index 27.06	Russell Midcap® Value Index 4.96	Russell 3000® Value Index 25.37	Russell 2500™ Growth Index -26.21	Russell 2500™ Value Index 15.98	Russell 2000® Growth Index 13.22
Russell 2500™ Value Index 7.11	Russell 3000® Value Index -4.13	Russell 2500™ Growth Index 9.73	Russell Midcap® Value Index 13.34	Russell 2000® Growth Index -9.31	Russell 1000® Value Index 26.54	Russell 2500™ Value Index 4.88	Russell 1000® Value Index 25.16	Russell 2000® Growth Index -26.36	Russell 2000® Value Index 14.65	Russell Midcap® Growth Index 12.91
Russell 2500™ Growth Index 7.05	Russell Midcap® Value Index -4.78	Russell 3000® Growth Index 7.39	Russell 3000® Value Index 13.19	Russell Midcap® Value Index -12.29	Russell 3000® Value Index 26.26	Russell 2000® Value Index 4.63	Russell Midcap® Growth Index 12.73	Russell Midcap® Growth Index -26.72	Russell Midcap® Value Index 12.71	Russell 2500™ Value Index 11.28
Russell 2000® Growth Index 5.60	Russell 2500™ Value Index -5.49	Russell Midcap® Growth Index 7.33	Russell 2500™ Value Index 10.36	Russell 2500™ Value Index -12.36	Russell 2500™ Value Index 23.56	Russell 3000® Value Index 2.87	Russell 2500™ Growth Index 5.04	Russell 3000® Growth Index -28.97	Russell 3000® Value Index 11.66	Russell 2500™ Growth Index 11.20
Russell 2000® Value Index 4.22	Russell 2000® Value Index -7.47	Russell 1000® Growth Index 7.08	Russell 2000® Value Index 7.84	Russell 2000® Value Index -12.86	Russell 2000® Value Index 22.39	Russell 1000® Value Index 2.80	Russell 2000® Growth Index 2.83	Russell 1000® Growth Index -29.14	Russell 1000® Value Index 11.46	Russell 2000® Value Index 9.22
Lowest index returns										

*Source: FTSE Russell. Data as of September 30, 2024. Figures are percentage index returns for each complete calendar year and the year to date. Past performance is no guarantee of future results. Returns shown may reflect hypothetical historical performance. Please see disclaimer page for important legal disclosures.

For more information about our indexes, please visit lseg.com/ftse-russell

© 2024 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 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®", "Refinitiv", "Beyond Ratings®", "WMRTM", "FRM" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks 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. 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.

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.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

This document may contain forward-looking assessments. These are based upon a number of assumptions concerning future conditions that ultimately may prove to be inaccurate. Such forward-looking assessments are subject to risks and uncertainties and may be affected by various factors that may cause actual results to differ materially. No member of LSEG nor their licensors assume any duty to and do not undertake to update forward-looking assessments.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.