

Russell 3000E Index

About the index

The Russell 3000E™ Index includes up to 4,000 of the largest investable US stocks. The index provides the broadest US "extended" equity index, and includes all constituents across the large cap Russell 1000® Index, small cap Russell 2000® Index and Russell Microcap® Index. The Russell 3000E Index is constructed to provide a comprehensive, unbiased and stable barometer of the investable US equity opportunity set. Semi-annual reconstitution and quarterly IPO inclusions ensure newly eligible companies are represented in this comprehensive and investable extended US equity index.

Index characteristics

(As of 3/31/2026)

	Russell 3000E™	Russell 3000®
Price/Book	4.57	4.58
Dividend Yield	1.27	1.27
P/E Ex-Neg Earnings	25.08	25.08
EPS Growth - 5 Years	16.63	16.63
Number of Holdings	3,311	2,939

Market capitalization (in billions USD)

(As of 3/31/2026)

	Russell 3000E™	Russell 3000®
Average Market Cap (\$-WTD)	\$1081.599	\$1082.126
Median Market Cap	\$1.735	\$2.393
Largest Stock by Market Cap	\$4255.360	\$4255.360

True representation of the US equity market

Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

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 3000E™ Index is June 1, 2005. The launch date of the Russell 3000 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.

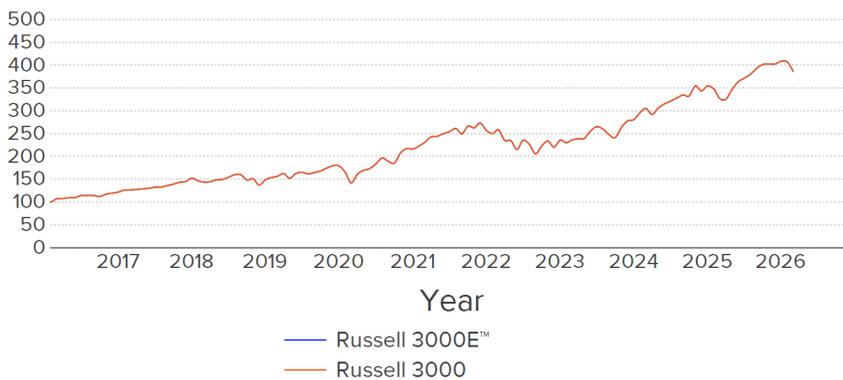
Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 3000E™	18.09	17.85	10.85	13.71	25.96	-19.20	25.94	23.80	17.14	-3.95
Russell 3000	18.09	17.86	10.87	13.72	25.66	-19.21	25.96	23.81	17.15	-3.96

Data as of March 31, 2026. 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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	9.79	12.41	15.42	15.44
Russell 3000	9.79	12.40	15.41	15.44

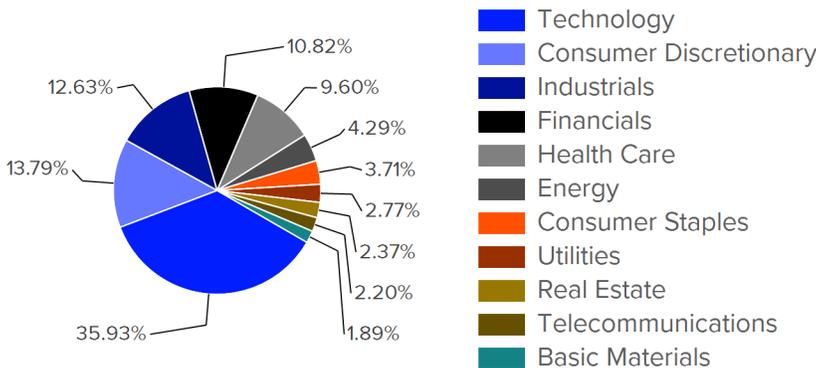
As of March 31, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	1.34	1.01	0.53	0.77
Russell 3000	1.34	1.01	0.53	0.77

As of March 31, 2026

ICB Industry



As of March 31, 2026

Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Apple Inc	Technology
Microsoft Corp	Technology
Amazon Com Inc	Consumer Discretionary
Alphabet Inc Cl A	Technology
Broadcom Inc	Technology
Alphabet Inc Cl C	Technology
Meta Platforms Inc	Technology
Tesla Inc	Consumer Discretionary
Berkshire Hathaway Inc	Financials

As of March 31, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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