



# Russell 3000E Index

## About the index

The Russell 3000E™ Index includes approximately 4,000 of the largest US equity securities. This index combines the large-cap Russell 1000®, the small-cap Russell 2000® and the Russell Microcap® Index, offering the most extensive US investable opportunity set with over 98% representation of the US equity market. The Russell 3000E™ Index is constructed to provide a comprehensive, unbiased, and stable barometer of the broad market and is completely reconstituted annually to ensure new and growing opportunities are included.

### Index characteristics

(As of 12/31/2020)

	Russell 3000E™	Russell 3000®
Price/Book	4.06	4.06
Dividend Yield	1.48	1.48
P/E Ex-Neg Earnings	28.37	28.37
EPS Growth - 5 Years	11.74	11.74
Number of Holdings	3,378	3,060

### Market capitalization (in billions USD)

(As of 12/31/2020)

	Russell 3000E™	Russell 3000®
Average Market Cap (\$-WTD)	\$410.059	\$410.347
Median Market Cap	\$1.588	\$2.024
Largest Stock by Market Cap	\$2269.336	\$2269.336

## 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 [www.ftserussell.com](http://www.ftserussell.com)

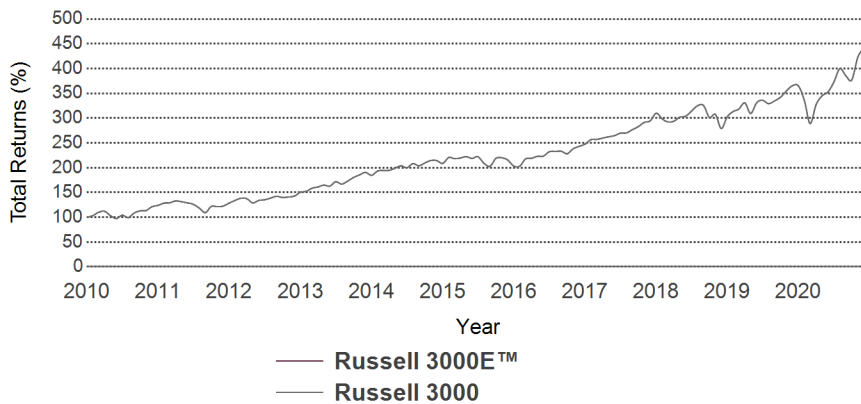
The inception date of the Russell 3000E™ Index is June 1, 2005. The inception date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit [www.ftserussell.com](http://www.ftserussell.com) or email [info@ftserussell.com](mailto:info@ftserussell.com).

## Performance

	1 yr	3 yr	5 yr	10 yr	2015	2016	2017	2018	2019	2020
Russell 3000E™	20.91	14.50	15.44	13.79	0.47	12.74	21.13	-5.24	31.01	20.91
Russell 3000	20.89	14.49	15.43	13.79	0.48	12.74	21.13	-5.24	31.02	20.89

Data as of December 31, 2020. 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 December 31, 2020. 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 3000E™	26.35	19.45	15.91	14.09
Russell 3000	26.34	19.44	15.91	14.09

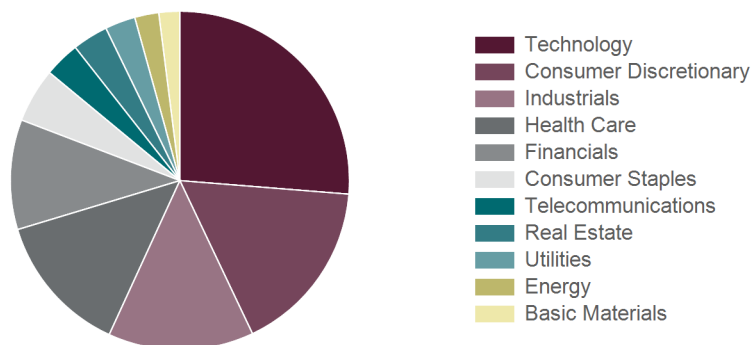
As of December 31, 2020

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	0.83	0.73	0.92	0.95
Russell 3000	0.83	0.73	0.92	0.96

As of December 31, 2020

## ICB Industry



## Top ten index constituents

Company	Industry
Apple Inc	Technology
Microsoft Corp	Technology
Amazon Com Inc	Consumer Discretionary
Facebook Inc	Technology
Tesla Inc	Consumer Discretionary
Alphabet Inc Cl A	Technology
Alphabet Inc Cl C	Technology
Berkshire Hathaway Inc	Financials
Johnson & Johnson	Health Care
Jpmorgan Chase & Co	Financials

As of December 31, 2020

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