



Russell 3000E Index

About the index

The Russell 3000E™ Index includes up to 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 97% representation of the US equity market, as of the most recent reconstitution. 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 7/31/2022)

	Russell 3000E™	Russell 3000®
Price/Book	3.80	3.82
Dividend Yield	1.53	1.53
P/E Ex-Neg Earnings	19.22	19.23
EPS Growth - 5 Years	17.32	17.32
Number of Holdings	3,866	2,998

Market capitalization (in billions USD)

(As of 7/31/2022)

	Russell 3000E™	Russell 3000®
Average Market Cap (\$-WTD)	\$481.231	\$482.051
Median Market Cap	\$1.194	\$2.174
Largest Stock by Market Cap	\$2630.254	\$2630.254

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

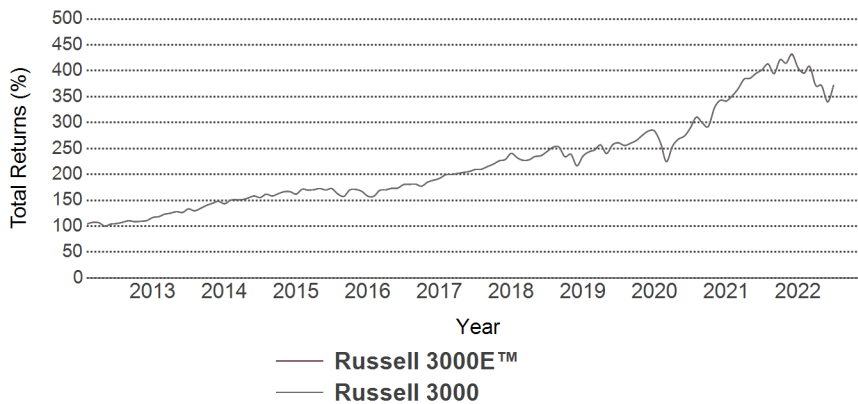
The inception date of the Russell 3000E™ Index is June 1, 2005. The inception date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2017	2018	2019	2020	2021	2022
Russell 3000E™	-7.38	12.54	12.17	13.47	21.13	-5.24	31.01	20.91	25.96	-13.69
Russell 3000	-7.35	12.55	12.18	13.48	21.13	-5.24	31.02	20.89	25.66	-13.70

Data as of July 31, 2022. 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 July 31, 2022. 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™	19.53	19.71	17.81	14.35
Russell 3000	19.47	19.69	17.80	14.34

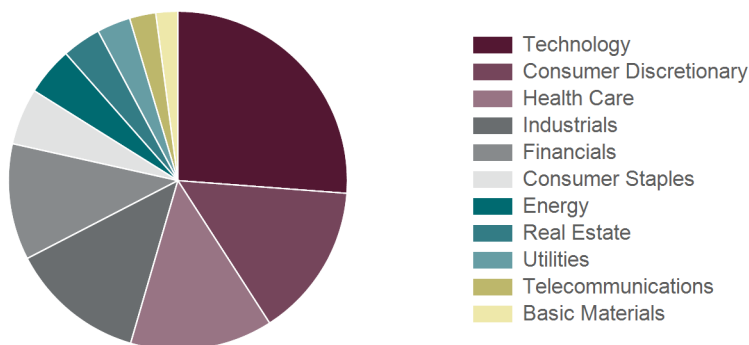
As of July 31, 2022

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	-0.29	0.68	0.69	0.92
Russell 3000	-0.31	0.67	0.68	0.92

As of July 31, 2022

ICB Industry



Top ten index constituents

Company	Industry
Apple Inc	Technology
Microsoft Corp	Technology
Amazon Com Inc	Consumer Discretionary
Tesla Inc	Consumer Discretionary
Alphabet Inc Cl A	Technology
Alphabet Inc Cl C	Technology
Berkshire Hathaway Inc	Financials
Unitedhealth Group Inc	Health Care
Johnson & Johnson	Health Care
Nvidia Corp	Technology

As of July 31, 2022

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