



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 12/31/2019)

	Russell 3000E™	Russell 3000®
Price/Book	3.47	3.47
Dividend Yield	1.78	1.78
P/E Ex-Neg Earnings	22.15	22.15
EPS Growth - 5 Years	12.78	12.78
Number of Holdings	3,448	2,992

Market capitalization (in billions USD)

(As of 12/31/2019)

	Russell 3000E™	Russell 3000®
Average Market Cap (\$-WTD)	\$249.205	\$249.406
Median Market Cap	\$1.267	\$1.810
Largest Stock by Market Cap	\$1304.765	\$1304.765

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

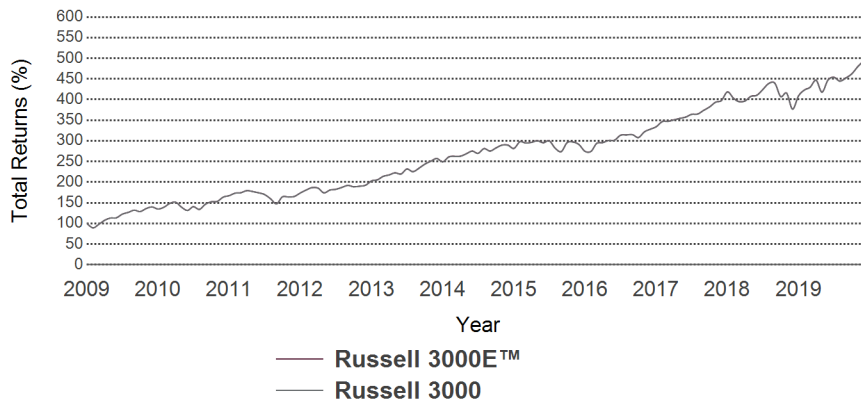
The inception date of the Russell 3000E™ Index is June 1, 2005. The inception date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

	1 yr	3 yr	5 yr	10 yr	2014	2015	2016	2017	2018	2019
Russell 3000E™	31.01	14.57	11.24	13.42	12.53	0.47	12.74	21.13	-5.24	31.01
Russell 3000	31.02	14.57	11.24	13.42	12.56	0.48	12.74	21.13	-5.24	31.02

Data as of December 31, 2019. 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, 2019. 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™	12.89	12.26	12.16	12.83
Russell 3000	12.89	12.26	12.17	12.83

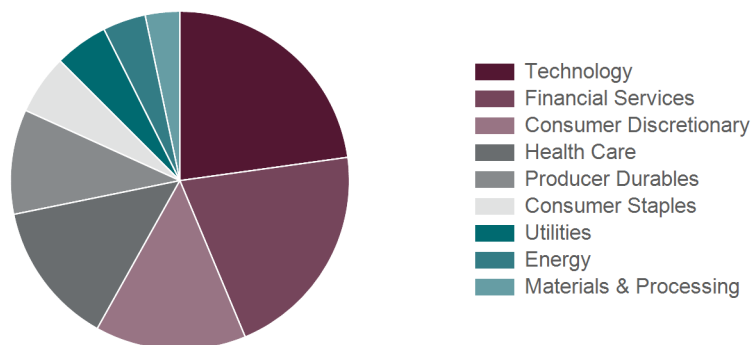
As of December 31, 2019

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	2.01	1.06	0.87	1.01
Russell 3000	2.01	1.07	0.87	1.01

As of December 31, 2019

RGS Sectors



Top ten index constituents

Company
Apple Inc
Microsoft Corp
Amazon Com Inc
Facebook Inc
Berkshire Hathaway Inc
Jpmorgan Chase & Co
Alphabet Inc Cl A
Alphabet Inc Cl C
Johnson & Johnson
Visa Inc
Total*

As of December 31, 2019

*May not equal due to rounding

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