



Russell 3000 Index

About the index

The Russell 3000® Index measures the performance of the largest 3,000 US companies representing approximately 98% of the investable US equity market. The Russell 3000® 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 equities are included.

Index characteristics

(As of 12/31/2020)

	Russell 3000®	Russell 3000E™
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	3,060	3,378

Market capitalization (in billions USD)

(As of 12/31/2020)

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

Tickers

Russell 3000®		
Bloomberg	PR	RAY
Reuters	PR	.RUA

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit www.ftserussell.com

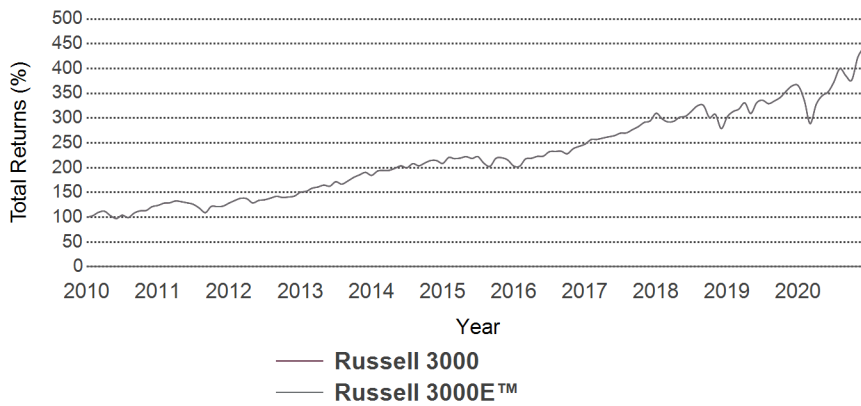
The inception date of the Russell 3000® Index is January 1, 1984. The inception date of the Russell 3000E™ Index is June 1, 2005. All performance presented prior to the index inception date is back-tested performance. Please see disclaimer for important legal information. To learn more, visit www.ftserussell.com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

Performance

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

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 3000	26.34	19.44	15.91	14.09
Russell 3000E™	26.35	19.45	15.91	14.09

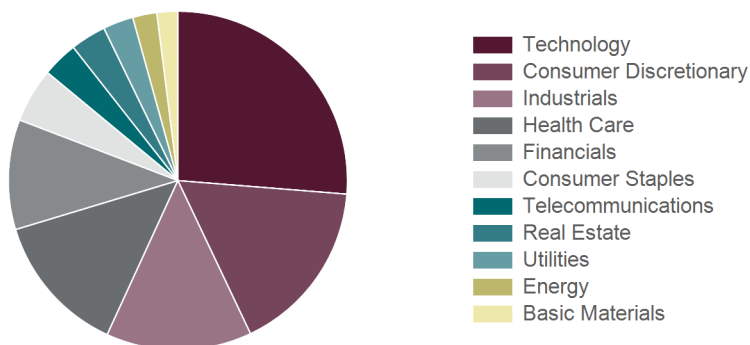
As of December 31, 2020

Sharpe Ratio

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

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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EMEA

+44 (0) 20 7866 1810

North America

+1 877 503 6437

Asia-Pacific

Hong Kong +852 2164 3333

Tokyo +81 3 4563 6346

Sydney +61 (0) 2 8823 3521