

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 6/30/2024)

	Russell 3000E™	Russell 3000®
Price/Book	4.41	4.42
Dividend Yield	1.33	1.33
P/E Ex-Neg Earnings	25.03	25.04
EPS Growth - 5 Years	16.19	16.19
Number of Holdings	3,458	2,925

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 3000E™	Russell 3000®
Average Market Cap (\$-WTD)	\$896.844	\$897.496
Median Market Cap	\$1.425	\$2.171
Largest Stock by Market Cap	\$3323.291	\$3323.291

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

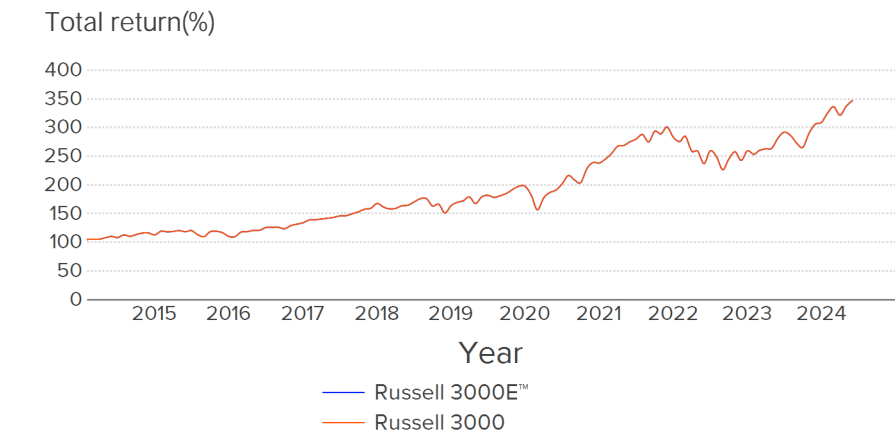
The launch date of the Russell 3000E™ Index is June 1, 2005. The launch date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000E™	23.11	8.03	14.13	12.14	31.01	20.91	25.96	-19.20	25.94	13.54
Russell 3000	23.13	8.05	14.14	12.15	31.02	20.89	25.66	-19.21	25.96	13.56

Data as of June 30, 2024. 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 June 30, 2024. 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™	14.60	17.84	18.50	15.71
Russell 3000	14.60	17.82	18.49	15.70

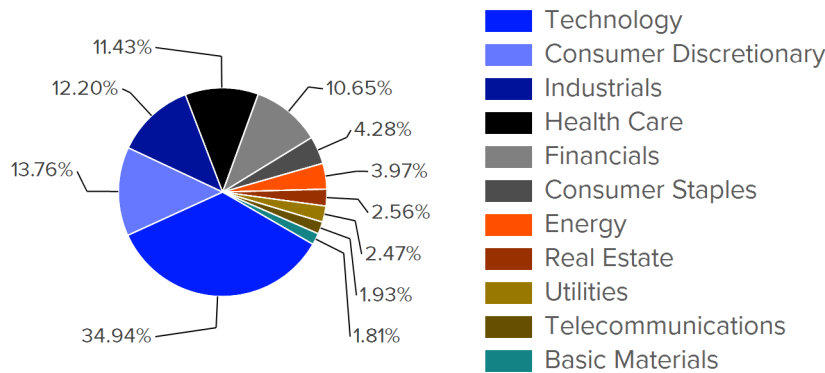
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™	1.13	0.36	0.70	0.72
Russell 3000	1.13	0.35	0.69	0.72

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Microsoft Corp	Technology
Apple Inc	Technology
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Meta Platforms Inc	Technology
Alphabet Inc Cl A	Technology
Alphabet Inc Cl C	Technology
Lilly Eli & Co	Health Care
Berkshire Hathaway Inc	Financials
Broadcom Inc	Technology

As of June 30, 2024

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