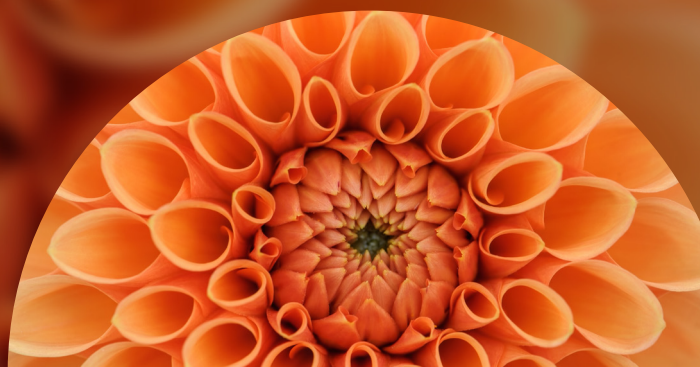


SOLUTION OVERVIEW

Russell US Indexes Characteristics

FTSE Russell Data Solutions



Russell US Indexes characteristics calculated by FTSE Russell Data Solutions provide additional insights into US market segments, at both the aggregate index level and security level. Russell 3000® and Russell 3000E security level files are available*.

Index characteristics calculated with and without outliers

The index level file includes characteristics using both the standard FTSE Russell calculation including outliers, and the method applied to the Russell US Indexes historically to exclude outliers in the aggregate calculations based on the interquartile range.

Additional insights into market behavior

The FTSE Russell-calculated index and security level characteristics can be used by investment or research managers to study changes in the market. Product and marketing professionals may use the same characteristics to highlight differentiating features of their investment products.

Practical Includes standard market cap segments. Additionally, style indexes (growth/value, defensive/dynamic and combined styles) are included for key market segments as well as equal weight indexes.

Timely Index and security level characteristics files are delivered monthly, with a target delivery of five business days after month-end.

Available indexes

Index name	Core	Growth/value	Defensive/ dynamic	Equal weight
Russell 1000®	•	•	•	•
Russell 2000®	•	•	•	•
Russell Midcap®	•	•	•	•
Russell Top 200®	•	•	•	•
Russell 2500	•	•	•	
Russell 3000®	•	•	•	
Russell 3000E	•	•		
Russell Microcap®	•	•		
Russell Small Cap Completeness®	•	•		
Russell Top 50®	•			
Russell Top 500	•			

* Please contact your FTSE Russell representative for special subscription information for the Russell Microcap and the Russell 3000E indexes.



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Available characteristics

Price ratios	Dividends	Debt
Price to Earnings	Dividend Yield	Debt to Equity
Price to Book	Dividend Yield 5 Year Average	Debt to Capital
Price to Cash Flow	Dividend Payout Ratio 5 Year Average	Debt Coverage
Price to Sales	Dividends per Share Growth 5 Years	
	Dividends per Share Growth 10 Years	

Return on assets	Return on equity	Earnings variability
PRETAX ROA 1 Year	Return on Equity 1 Year	EPS Variability 5 Years
PRETAX ROA 5 Year Average	Return on Equity 2 Year Average	EPS Variability 10 Years
	Return on Equity 5 Year Average	
	Return on Equity Momentum	

Earnings growth	Sales growth	Other growth
EPS Growth 1 Year	Sales per Share Growth 1 Year	Cash Flow 5 Year Growth
EPS Growth 2 Years	Sales per Share Growth 2 Years	Implied Growth – 5 Year Average
EPS Growth 5 Years	Sales per Share Growth 5 Years	Book Value 5 Year Growth
EPS Growth 10 Years		Forecast EPS Growth*
		Forecast Sales Growth*

* Some characteristics available only at index level

Features and benefits

Comprehensive

With the Russell 3000E Index covering 99% of the US equity market capitalization and up to 4,000 of the largest and investable US stocks, the modular construction of the Russell US Indexes allows the indexes to be tailored according to market cap segment and by growth/value or defensive/dynamic styles. The Russell 3000 Index includes 3,000 of the largest US stocks and covers ~98% of the US equity market cap.

Trusted

Strong governance is central to the quality and integrity of an index. Since its inception, FTSE Russell has been committed to leading global best practice standards in index governance and has established a reputation for robust, rules-driven and relevant index construction.

The Russell US Indexes are reconstituted fully in June of each year to ensure they represent the true US investable opportunity set while balancing turnover. Today, the Russell US Indexes have approximately \$10.6 trillion in assets benchmarked, a testament to the trust that clients place in our indexes.¹

Predictable, precise solutions

Whether you need a benchmark, research tool or are building a passive investment strategy, choosing the right data provider has never been more important. FTSE Russell provides a comprehensive multi-asset index offering, a board choice for selecting a benchmark, high standards of index governance and a commitment to providing best-in-class service, support and resources.

¹ Data as of December 31, 2020 as reported on April 1, 2021 by eVestment for institutional assets, Morningstar for retail mutual funds, insurance products, and ETFs, and additional passive assets directly collected by FTSE Russell. AUM data includes blended benchmarks and excludes futures and options. Passive assets directly collected by FTSE Russell have been removed from third-party sources to prevent double counting. No assurances are given by FTSE Russell as to the accuracy of the data.

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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