

Product highlights

FTSE
Russell

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	•			

Available characteristics

More than 30 characteristics in the following categories:

- Price Ratios
- Dividends
- Debt
- Return on Assets
- Return on Equity
- Earning Variability
- Earnings Growth
- Sales Growth
- Other Growth

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 \$8.5 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 broad choice for selecting a benchmark, high standards of index governance and a commitment to providing best-in-class service, support and resources.

Interested in characteristics for other FTSE Russell Indexes? Please email us directly at info@ftserussell.com, or call your regional sales manager or client service team.

¹ Data as of December 31, 2016 as reported on March 31, 2017 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.

For more information about our indexes, please visit ftserussell.com

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About FTSE Russell

FTSE Russell is a leading global index provider creating and managing a wide range of indexes, data and analytic solutions to meet client needs across asset classes, style and strategies. Covering 98% of the investable market, FTSE Russell indexes offer a true picture of global markets, combined with the specialist knowledge gained from developing local benchmarks around the world.

FTSE Russell index expertise and products are used extensively by institutional and retail investors globally. For over 30 years, leading asset owners, asset managers, ETF providers and investment banks have chosen FTSE Russell indexes to benchmark their investment performance and create investment funds, ETFs, structured products and index-based derivatives. FTSE Russell indexes also provide clients with tools for asset allocation, investment strategy analysis and risk management.

A core set of universal principles guides FTSE Russell index design and management: a transparent rules-based methodology is informed by independent committees of leading market participants. FTSE Russell is focused on index innovation and customer partnership applying the highest industry standards and embracing the IOSCO Principles. FTSE Russell is wholly owned by London Stock Exchange Group.

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