

Market Capitalization Ranges

Reflects Percentile Banding (USD)

Reconstitution as of May 11, 2018

Russell US Indexes

	Number of Securities	High	Low	\$ Wtd Avg	Median
Russell 3000®	3,022	\$926.9B	\$159.2M	\$163.1B	\$1.8B
Russell 1000®	992	926.9B	2.5B	176.3B	10.5B
Russell 2000®	2,030	5.0B	159.2M	2.1B	900.1M
Russell 2500	2,516	12.0B	159.2M	4.7B	1.3B
Russell Midcap®	796	34.7B	2.5B	14.5B	8.2B
Russell Top 200®	196	926.9B	25.0B	240.9B	59.6B
Russell Top 50 Mega Cap®	51	926.9B	104.5B	354.8B	191.1B
Russell Microcap®	1,558	1.1B	30.0M	546.2M	247.9M
Russell 3000E	3,567	926.9B	30.0M	162.9B	1.2B

Russell US Indexes - Historical

	RUSSELL	. 3000®	RUSSELL 1000®			RUSSELL 2000®		
	Largest	Smallest	Largest	Smallest	Smallest w/banding	Largest w/banding	Largest	Smallest
2018	\$926.9B	\$159.2M	\$926.9B	\$3.7B	\$2.5B	\$5.0B	\$3.7B	\$159.2M
2017	813.9B	143.6M	813.9B	3.4B	2.4B	4.4B	3.4B	143.6M
2016	549.7B	132.9M	549.7B	2.9B	2.0B	3.9B	2.9B	132.9M
2015	750.5B	176.7M	750.5B	3.4B	2.4B	4.3B	3.4B	176.7M
2014	545.3B	168.7M	545.3B	3.1B	2.2B	4.1B	3.1B	168.7M
2013	422.1B	128.9M	422.1B	2.6B	1.8B	3.3B	2.6B	128.9M
2012	540.2B	100.7M	540.2B	2.0B	1.4B	2.6B	2.0B	100.7M
2011	411.2B	130.3M	411.2B	2.2B	1.6B	3.0B	2.2B	130.3M
2010	283.1B	111.9M	283.1B	1.7B	1.3B	2.3B	1.7B	111.9M
2009	338.4B	78.3M	338.4B	1.2B	829.2M	1.7B	1.2B	78.3M

ftserussell.com June 2018

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

© 2018 London Stock Exchange Group plc and its applicable group undertakings (the "LSE Group"). The LSE Group includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE TMX Global Debt Capital Markets Inc. and FTSE TMX Global Debt Capital Markets Limited (together, "FTSE TMX"), (4) MTSNext Limited ("MTSNext"), (5) Mergent, Inc. ("Mergent"), (6) FTSE Fixed Income LLC ("FTSE FI") and (7) The Yield Book Inc ("YB"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE TMX, MTS Next Limited, Mergent, FTSE FI and YB. "FTSE®", "Russell®", "FTSE Russell®", "MTS®", "FTSE4Good®", "ICB®", "Mergent®", "WorldBIG®", "USBIG®", "EuroBIG®", "AusBIG®", "The Yield Book®", and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of the LSE Group or their respective licensors and are owned, or used under licence, by FTSE, Russell, MTSNext, FTSE TMX, Mergent, FTSE FI or YB. "TMX®" is a registered trademark of TSX Inc.

All information is provided for information purposes only. All information and data contained in this publication is obtained by the LSE Group, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical error as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of the LSE Group nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or of results to be obtained from the use of the FTSE Russell Products or the fitness or suitability of the FTSE Russell Products for any particular purpose to which they might be put. Any representation of historical data accessible through FTSE Russell Products is provided for information purposes only and is not a reliable indicator of future performance.

No responsibility or liability can be accepted by any member of the LSE Group nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any error (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of the LSE Group is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of the LSE Group nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing contained in this document or accessible through FTSE Russell Products, including statistical data and industry reports, should be taken as constituting financial or investment advice or a financial promotion.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of the LSE Group. Use and distribution of the LSE Group data requires a licence from FTSE, Russell, FTSE TMX, MTSNext, Mergent, FTSE FI, YB and/or their respective licensors.

FTSE Russell 2

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.

For more information, visit ftserussell.com.

To learn more, visit <u>ftserussell.com</u>; email <u>info@ftserussell.com</u>; or call your regional Client Service Team office:

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

FTSE Russell