



# Russell 1000 Index

## About the index

The Russell 1000® Index measures the performance of the large-cap segment of the US equity universe. It is a subset of the Russell 3000® Index and includes approximately 1,000 of the largest securities based on a combination of their market cap and current index membership. The Russell 1000 represents approximately 93% of the Russell 3000® Index, as of the most recent reconstitution. The Russell 1000® Index is constructed to provide a comprehensive and unbiased barometer for the large-cap segment and is completely reconstituted annually to ensure new and growing equities are included.

## Index characteristics

(As of 5/31/2024)

	Russell 1000®	Russell 3000®
Price/Book	4.55	4.30
Dividend Yield	1.35	1.35
P/E Ex-Neg Earnings	24.85	24.39
EPS Growth - 5 Years	15.76	15.71
Number of Holdings	1,004	2,932

## Market capitalization (in billions USD)

(As of 5/31/2024)

	Russell 1000®	Russell 3000®
Average Market Cap (\$-WTD)	\$831.971	\$790.204
Median Market Cap	\$14.136	\$2.164
Largest Stock by Market Cap	\$3086.694	\$3086.694

## 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 1000®		
Bloomberg	PR	RIY
Bloomberg	TR	RU10INTR
Reuters	PR	.RUI
Reuters	TR	.RUITR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit [lseg.com/ftse-russell](http://lseg.com/ftse-russell)

The launch date of the Russell 1000® Index is January 1, 1984. 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.

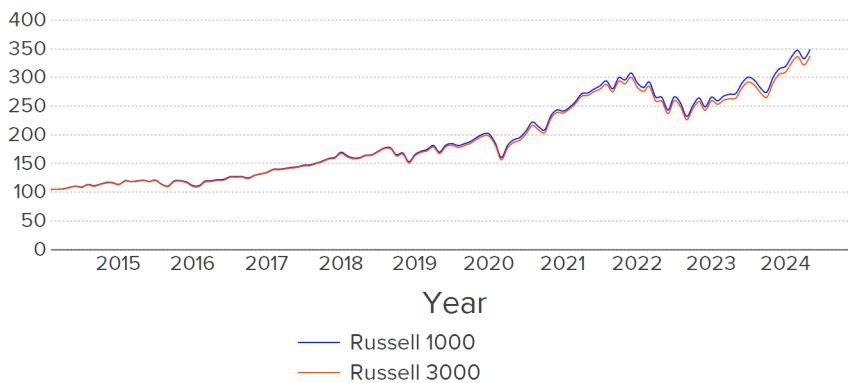
## Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 1000	28.01	8.46	15.42	12.40	31.43	20.96	26.45	-19.13	26.53	10.58
Russell 3000	27.58	7.83	15.00	12.09	31.02	20.89	25.66	-19.21	25.96	10.15

Data as of May 31, 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

Total return(%)



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## Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000	15.00	17.72	18.48	15.52
Russell 3000	15.34	17.80	18.65	15.69

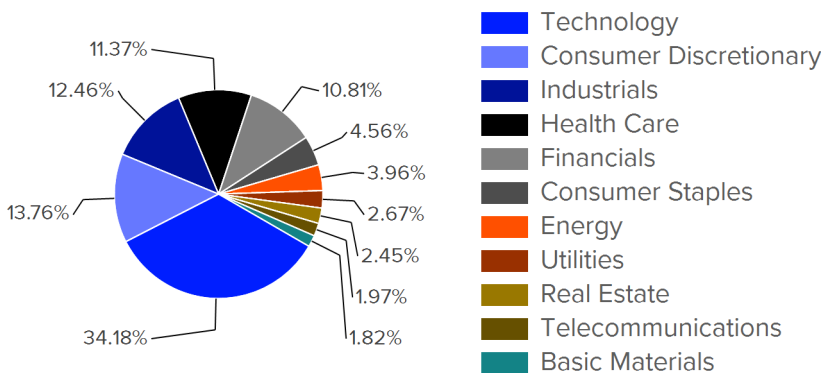
As of May 31, 2024

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000	1.37	0.38	0.76	0.75
Russell 3000	1.32	0.35	0.73	0.72

As of May 31, 2024

## ICB Industry



As of May 31, 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
Berkshire Hathaway Inc	Financials
Lilly Eli & Co	Health Care
Jpmorgan Chase & Co	Financials

As of May 31, 2024

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