



# Russell 3000 Index

## About the index

The Russell 3000® Index measures the performance of the largest 3,000 US companies representing approximately 96% of the investable US equity market, as of the most recent reconstitution. The Russell 3000 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 equities are included.

### Index characteristics

(As of 5/31/2024)

	Russell 3000®	Russell 3000E™
Price/Book	4.30	4.30
Dividend Yield	1.35	1.35
P/E Ex-Neg Earnings	24.39	24.39
EPS Growth - 5 Years	15.71	15.71
Number of Holdings	2,932	3,472

### Market capitalization (in billions USD)

(As of 5/31/2024)

	Russell 3000®	Russell 3000E™
Average Market Cap (\$-WTD)	\$790.204	\$789.556
Median Market Cap	\$2.164	\$1.445
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 3000®

Bloomberg	PR	RAY
Reuters	PR	.RUA

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

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

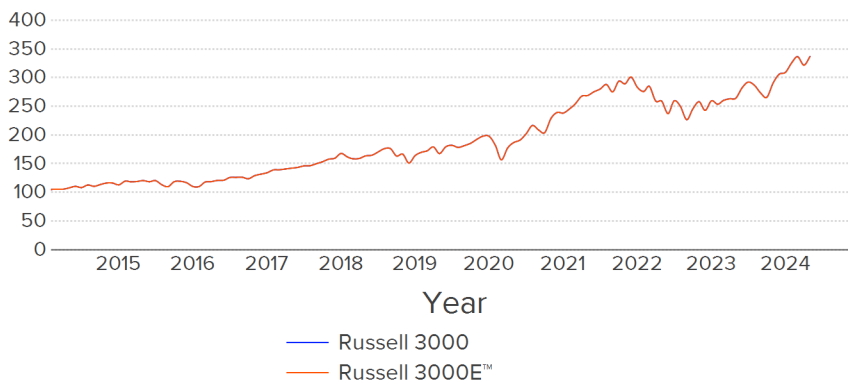
## Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000	27.58	7.83	15.00	12.09	31.02	20.89	25.66	-19.21	25.96	10.15
Russell 3000E™	27.57	7.81	14.99	12.08	31.01	20.91	25.96	-19.20	25.94	10.14

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 3000	15.34	17.80	18.65	15.69
Russell 3000E™	15.34	17.81	18.66	15.70

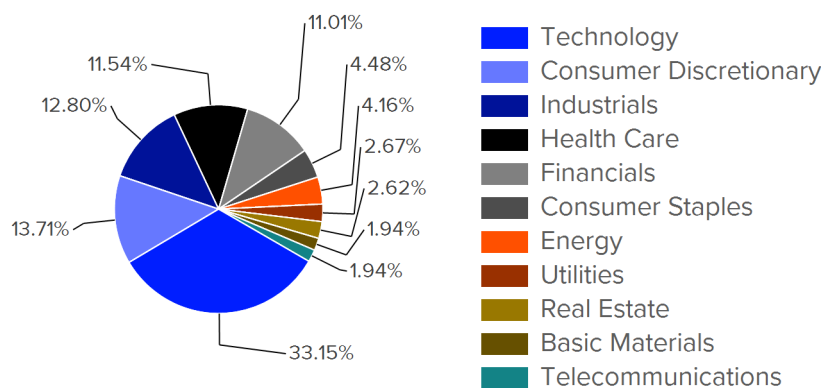
As of May 31, 2024

## Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000	1.32	0.35	0.73	0.72
Russell 3000E™	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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**EMEA**

+44 (0) 20 7866 1810

**North America**

+1 877 503 6437

**Asia-Pacific**

Hong Kong +852 2164 3333

Tokyo +81 3 6441 1430

Sydney +61 (0)2 7228 5659