

# 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 3/31/2024)

	Russell 1000®	Russell 3000®
Price/Book	4.60	4.35
Dividend Yield	1.35	1.35
P/E Ex-Neg Earnings	25.08	24.63
EPS Growth - 5 Years	15.38	15.35
Number of Holdings	1,004	2,949

## Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell 1000®	Russell 3000®
Average Market Cap (\$-WTD)	\$740.780	\$702.446
Median Market Cap	\$14.902	\$2.290
Largest Stock by Market Cap	\$3128.259	\$3128.259

## 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](https://lseg.com/ftse-russell)

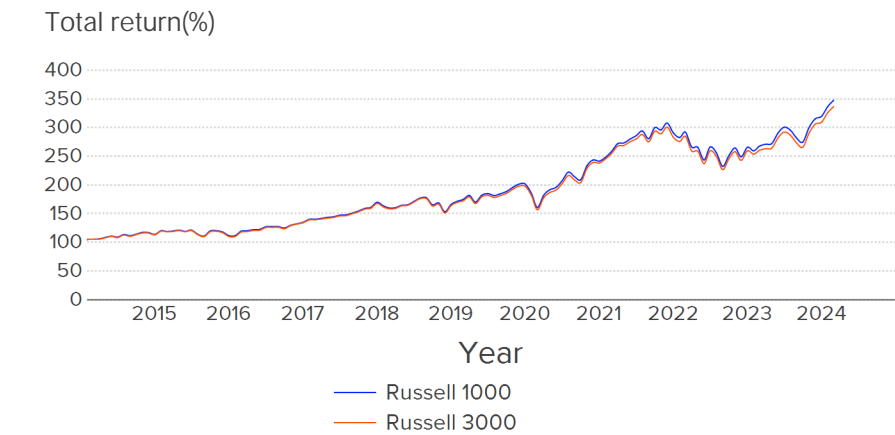
The launch date of the Russell 1000® Index is January 1, 1984. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 1000	29.87	10.45	14.76	12.78	31.43	20.96	26.45	-19.13	26.53	10.30
Russell 3000	29.29	9.78	14.34	12.43	31.02	20.89	25.66	-19.21	25.96	10.02

Data as of March 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



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000	13.45	17.52	18.61	15.39
Russell 3000	13.78	17.58	18.78	15.56

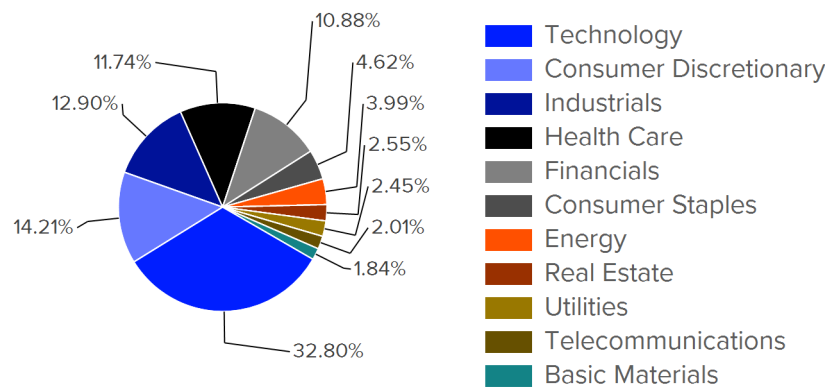
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000	1.63	0.51	0.73	0.77
Russell 3000	1.56	0.47	0.70	0.75

As of March 31, 2024

ICB Industry



As of March 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
Berkshire Hathaway Inc	Financials
Alphabet Inc Cl C	Technology
Lilly Eli & Co	Health Care
Jpmorgan Chase & Co	Financials

As of March 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