Index factsheet

FTSE RUSSELL
An LSEG Business

Russell 3000 Index

About the index

The Russell 3000® Index measures the performance of the largest 3,000 US companies designed to represent approximately 98% of the investable US equity market. The Russell 3000 Index is constructed to provide a comprehensive, unbiased and stable barometer of the broad US equity market. Semi-annual reconstitution and quarterly IPO inclusions ensure newly eligible companies are represented in this comprehensive and investable US broad cap index. IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Index characteristics

(As of 9/30/2026)

	Russell 3000®	Russell 3000E™
Price/Book	5.00	5.00
Dividend Yield	1.11	1.11
P/E Ex-Neg Earnings	23.93	23.92
EPS Growth - 5 Years	15.37	15.37
Number of Holdings	2,996	3,432

Market capitalization (in billions USD)

(As of 9/30/2026)

	Russell 3000®	Russell 3000E™
Average Market Cap ($-WTD)	$1495.696	$1495.191
Median Market Cap	$2.584	$1.816
Largest Stock by Market Cap	$5549.634	$5549.634

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

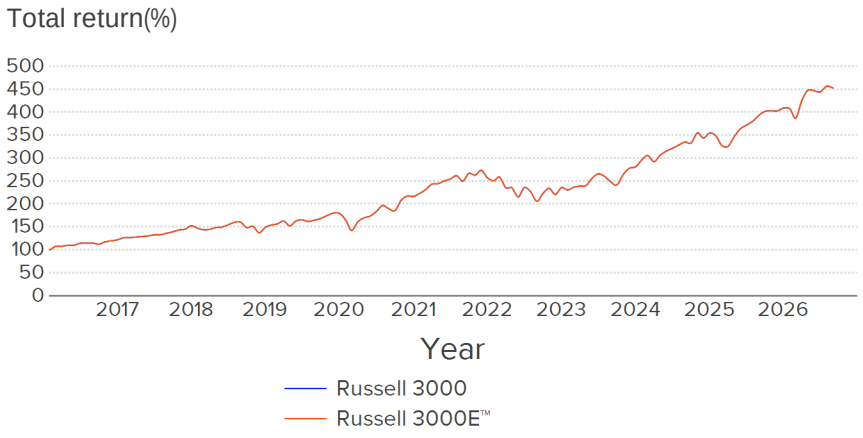
The launch date of the Russell 3000® Index is January 1, 1984. The launch date of the Russell 3000E™ Index is June 1, 2005. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 3000	15.13	22.26	12.64	14.73	25.66	-19.21	25.96	23.81	17.15	12.42
Russell 3000E™	15.13	22.25	12.63	14.72	25.96	-19.20	25.94	23.80	17.14	12.43

Data as of September 30, 2026. 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 3000	12.32	12.61	15.78	15.75
Russell 3000E™	12.32	12.61	15.78	15.75

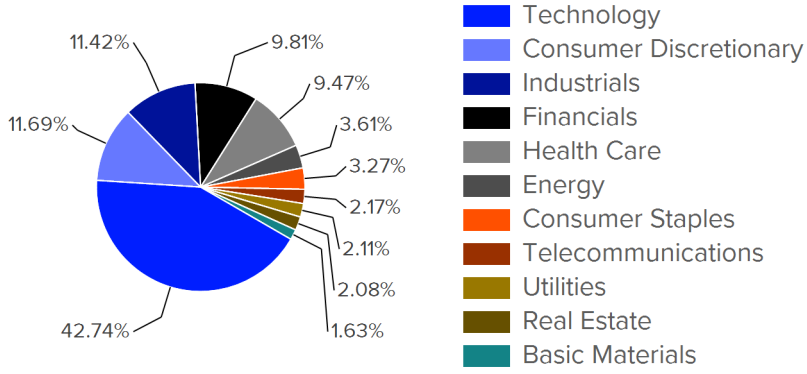
As of September 30, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000	0.90	1.31	0.60	0.80
Russell 3000E™	0.90	1.31	0.60	0.80

As of September 30, 2026

ICB Industry



As of September 30, 2026

Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Apple Inc	Technology
Microsoft Corp	Technology
Amazon Com Inc	Consumer Discretionary
Alphabet Inc Cl A	Technology
Broadcom Inc	Technology
Alphabet Inc Cl C	Technology
Meta Platforms Inc	Technology
Micron Technology Inc	Technology
Tesla Inc	Consumer Discretionary

As of September 30, 2026

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About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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