

# Russell 3000 40 Act Daily Capped Index

## About the index

The Russell 3000® 40 Act Daily Capped Index measures the performance of the 3000 largest US companies segment of the US equity universe, with a capping methodology applied. Russell 3000 40 Act Daily Capped Index is a subset of the Russell 3000 Index and includes largest 3,000 US companies based on a combination of their market cap and current index membership. The Russell 3000 40 Act Daily Capped Index has been created in consideration of the definition of a “Diversified Company” via section 5(b)(1) of the Investment Company Act of 1940 (40 Act). At the quarterly index reviews, all companies that have a weight greater than 4.5% in aggregate are no more than 22.5% of the index, and no individual company in the index has a weight greater than 22.5% of the index. The index is monitored daily to ensure that constituent weights do not breach 40 Act thresholds.

## Index characteristics

(As of 4/30/2024)

	Russell 3000 40 Act Daily Capped	Russell 3000®
Price/Book	4.12	4.12
Dividend Yield	1.42	1.42
P/E Ex-Neg Earnings	23.08	23.08
EPS Growth - 5 Years	14.72	14.72
Number of Holdings	2,943	2,943

## Market capitalization (in billions USD)

(As of 4/30/2024)

	Russell 3000 40 Act Daily Capped	Russell 3000®
Average Market Cap (\$-WTD)	\$687.604	\$687.604
Median Market Cap	\$2.115	\$2.115
Largest Stock by Market Cap	\$2894.859	\$2894.859

## True representation of the US equity market

### Objective construction methodology

Provides and unbiased complete view of the US equity market and underlying market segments

### Capping approach

The index capping methodology applied to the Russell US 40 Act Daily Capped Indexes aims to adhere to the 40 Act “diversified company” definition while reducing the probability that index constituents breach the 5/25 rule and reflecting the profile of the underlying uncapped index.

### 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®

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)

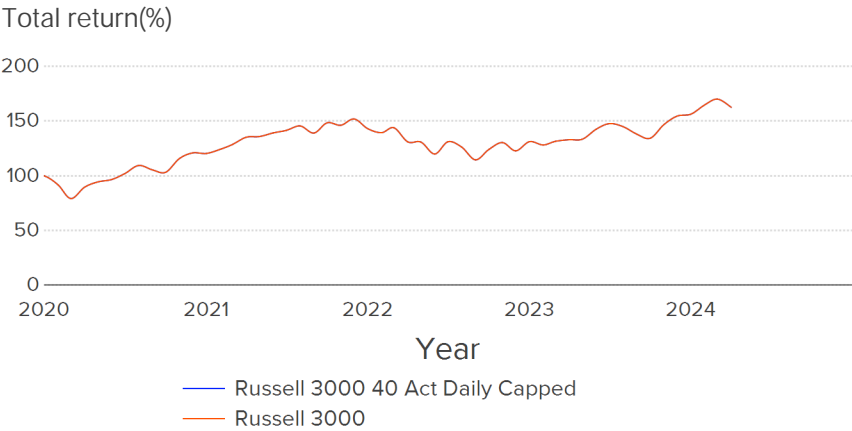
The launch date of the Russell 3000 40Act is February 23, 2021. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000 40 Act Daily Capped	22.30	6.35	-	-	-	20.89	25.66	-19.21	25.96	5.18
Russell 3000	22.30	6.35	12.43	11.81	31.02	20.89	25.66	-19.21	25.96	5.18

Data as of April 30, 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 3000 40 Act Daily Capped	15.17	17.65	-	-
Russell 3000	15.17	17.65	18.90	15.66

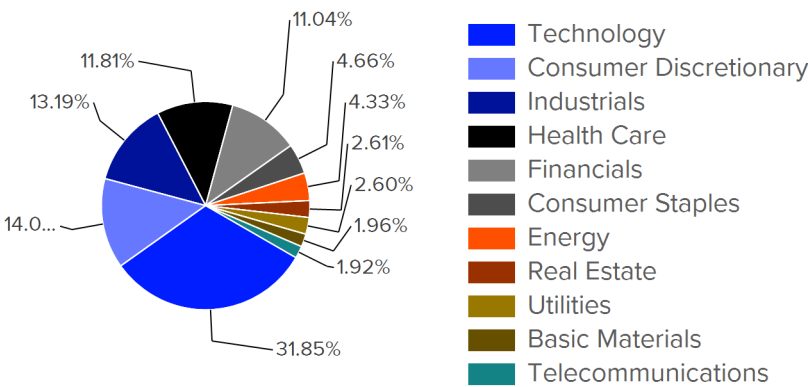
As of April 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 40 Act Daily Capped	1.05	0.28	-	-
Russell 3000	1.05	0.28	0.61	0.71

As of April 30, 2024

ICB Industry



As of April 30, 2024

Top ten index constituents

Company	Industry
Microsoft Corp	Technology
Apple Inc.	Technology
Nvidia	Technology
Amazon.Com	Consumer Discretionary
Alphabet Class A	Technology
Meta Platforms Inc	Technology
Alphabet Class C	Technology
Berkshire Hathaway B	Financials
Lilly (Eli) & Co	Health Care
Broadcom	Technology

As of April 30, 2024

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