

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 6/30/2024)

	Russell 3000®	Russell 3000E™
Price/Book	4.42	4.41
Dividend Yield	1.33	1.33
P/E Ex-Neg Earnings	25.04	25.03
EPS Growth - 5 Years	16.19	16.19
Number of Holdings	2,925	3,458

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 3000®	Russell 3000E™
Average Market Cap (\$-WTD)	\$897.496	\$896.844
Median Market Cap	\$2.171	\$1.425
Largest Stock by Market Cap	\$3323.291	\$3323.291

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

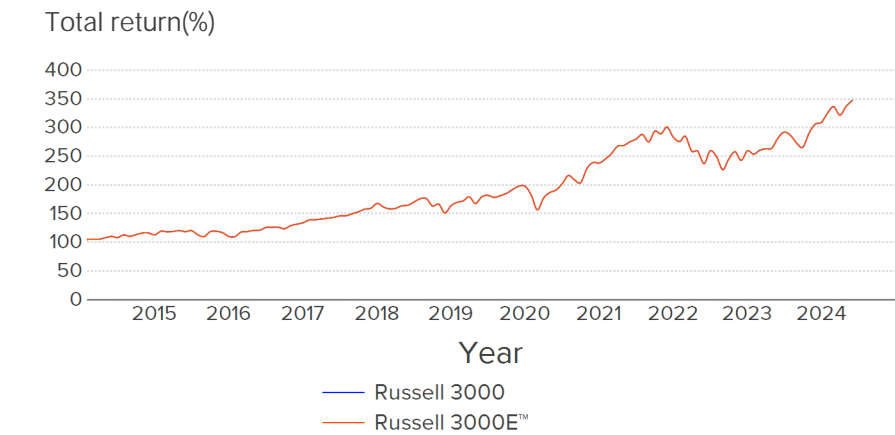
The launch date of the Russell 3000® Index is January 1, 1984. The launch date of the Russell 3000E™ Index is June 1, 2005. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000	23.13	8.05	14.14	12.15	31.02	20.89	25.66	-19.21	25.96	13.56
Russell 3000E™	23.11	8.03	14.13	12.14	31.01	20.91	25.96	-19.20	25.94	13.54

Data as of June 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



Data as of June 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 3000	14.60	17.82	18.49	15.70
Russell 3000E™	14.60	17.84	18.50	15.71

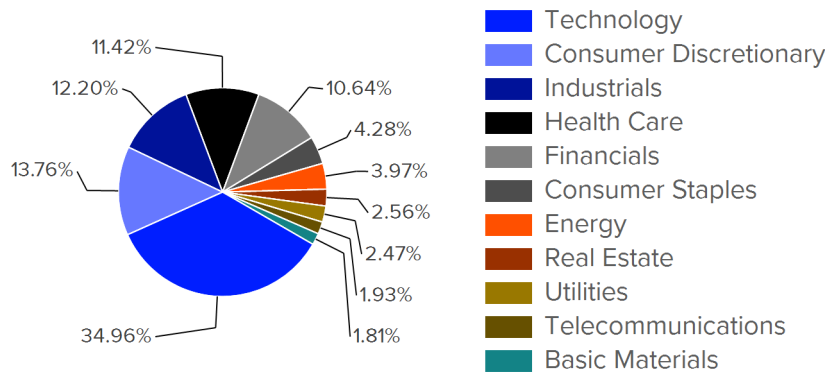
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000	1.13	0.35	0.69	0.72
Russell 3000E™	1.13	0.36	0.70	0.72

As of June 30, 2024

ICB Industry



As of June 30, 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
Lilly Eli & Co	Health Care
Berkshire Hathaway Inc	Financials
Broadcom Inc	Technology

As of June 30, 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