

# Russell 3000E Growth Index

## About the index

The Russell 3000E™ Growth Index combines the large-cap Russell 1000® Growth, the small-cap Russell 2000® Growth and the Russell Microcap® Growth Index. It includes companies with relatively higher price-to-book ratios, higher I/B/E/S forecast medium term (2 year) growth and higher sales per share historical growth (5 years). The Russell 3000E Growth Index is constructed to provide a comprehensive, unbiased, and stable barometer of the growth opportunities within the broad market. The index is completely reconstituted annually to ensure new and growing opportunities are reflected.

## Index characteristics

(As of 6/30/2024)

	Russell 3000E™ Growth	Russell 3000E™
EPS Variability - 10 Years	93.37	101.72
Number of Holdings	1,868	3,458
Pretax Return on Assets - 5 Year Avg	18.24	13.25
Debt/Equity	0.67	0.78
Standard Deviation - 1 Yr	16.28	14.60
Standard Deviation - 5 Yr	20.38	18.50

## Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 3000E™ Growth	Russell 3000E™
Average Market Cap (\$-WTD)	\$1462.078	\$896.844
Median Market Cap	\$1.359	\$1.425
Largest Stock by Market Cap	\$3323.291	\$3323.291

## Russell Growth and Value indexes set the Style standard

### Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

### Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

### Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

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 3000E Growth Index is June 1, 2006. 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.

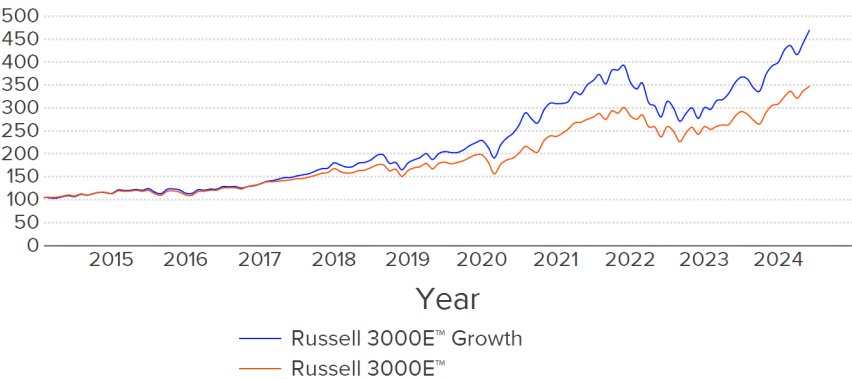
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000E™ Growth	32.19	10.29	18.53	15.73	35.83	38.28	26.43	-28.96	41.16	19.88
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

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 3000E™ Growth	16.28	20.79	20.38	17.16
Russell 3000E™	14.60	17.84	18.50	15.71

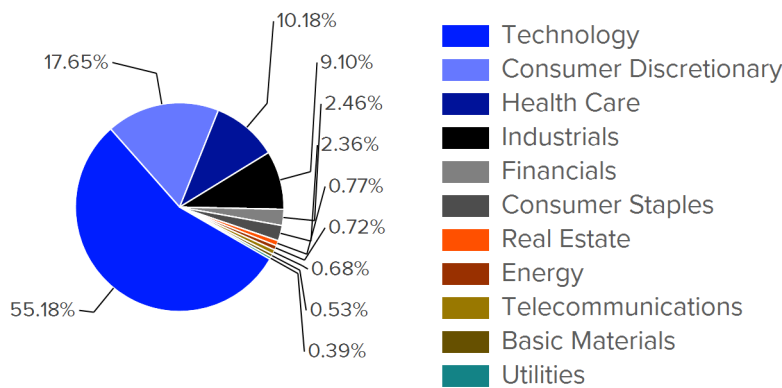
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000E™ Growth	1.48	0.44	0.84	0.86
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
Broadcom Inc	Technology
Tesla Inc	Consumer Discretionary

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