Why you need the Russell Monitor List (RML)

Enable more accurate and efficient planning with less time and cost

Reduce your reliance on third-party data sets, manual mapping and validation, and interpretations of index rules. As a subscribing customer, the Russell Monitor List (RML) gives you access to the same clean and comprehensive US equity universe used by our Index Review team to conduct index Reconstitution.

A transparent, comprehensive, and timely data source

**Practical client analysis ahead of Reconstitution**
Prepare for Russell Reconstitution while reducing the manual effort required to pull together a high-quality security universe.

**Comprehensive list of US equities**
Every month, the Russell Monitor List (RML) provides you all US-listed equities eligible for the Russell US Index Series—according to Russell Nationality rules.

**Relevant data on eligible US exchanges**
Russell Nationality data includes equities listed on eligible US exchanges (CBOE, NYSE, NYSE American, NASDAQ, NYSE Arca).
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**Included data fields**

Target delivery the third business day of each month.

<table>
<thead>
<tr>
<th>DATA</th>
<th>DESCRIPTION</th>
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<tbody>
<tr>
<td>Security Name</td>
<td>Example: Apple Ord Shs</td>
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<tr>
<td>CUSIP, SEDOL, ISIN</td>
<td>Available to clients licensed to these identifiers</td>
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<td>Ticker</td>
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<td>Exchange</td>
<td>Example: NASDAQ Global Select Market</td>
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<td>Country of Headquarters</td>
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<td>Country of Incorporation</td>
<td>Example: US</td>
</tr>
<tr>
<td>Nationality</td>
<td>US or Non-US, according to Russell Nationality rules</td>
</tr>
</tbody>
</table>

**A transparent, comprehensive, and timely data source**

Russell US Indexes, which include the large cap Russell 1000® Index and the small cap Russell 2000® Index, are the leading US benchmarks for institutional investors, with approximately $10.6 trillion benchmarked to the Russell US Indexes. These are reconstituted fully in June each year to ensure a true, US investable opportunity set while balancing turnover. Strong governance is key. Since the beginning, we have been committed to leading governance best practices with robust, rules-driven and relevant index construction.

1. **Start with all US equity securities**
2. **Remove ineligible securities**
3. **Rank and capture top 4,000 securities above $30M in market capitalization**
4. **Create the Russell 3000 for US securities**
5. **Create the Russell 1000 and Russell 2000 for US large cap and small cap indexes**

*If there are fewer than 4,000 eligible companies above $30M in size, the R3000E will contain fewer than 4,000 companies.

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1 Data as of December 31, 2020 as reported on April 1, 2021 by eVestment for active institutional funds, Morningstar for active retail mutual funds, insurance products, and ETFs, and passive assets directly collected by FTSE Russell. AUM includes blended benchmarks and excludes futures and options. AUM data does not include active and passive assets not reported to a 3rd party source or FTSE Russell. For funds where the AUM was not reported as of December 31, 2020, the previous period AUM was used as an estimate. No assurances are given by FTSE Russell as to the accuracy of the data.

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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