A complete US market view
The Russell US Indexes, from mega cap to microcap, serve as leading benchmarks for institutional investors.

The modular index construction allows investors to track current and historical market performance by specific market segment (large/mid/small cap) or investment style (growth/value/defensive/dynamic).

Two subscription levels are available

Standard Index Service
Provides information to help track market segment performance and style shifts, including:
- Daily index constituent files, which include index constituents, identifiers, weights, and changes
- Daily dividends files
- Daily performance files, including index-level and sector-level performance

Premier Index Service
Includes all of the features and benefits of the Standard Index Service, with additional tools that provide predictive, analytical, and reconstitution-related information
- Predictive files provide information to help track index changes occurring due to corporate actions, share adjustments, IPO additions, and annual reconstitution. Deliverables include both forecasted and final change reports, 3x per day change notifications, and a comprehensive corporate action calendar of upcoming changes.
- Analytical reports indicate industry, supersector, sector and security-level contributions to index return for all Russell US Indexes.
- Capped indexes provide diversified benchmarks for clients seeking alternatives to the standard uncapped market cap weighted indexes.

Dedicated to the index solutions you need
The Russell US Indexes provide a complete view of the US equity market with its size and style segments based on methodologies pioneered in 1984. Our index service includes our full suite of Russell US Indexes including:

Size indexes
Our flagship Russell US Indexes segment the market by company size, starting with the well-known large cap Russell 1000 and small cap Russell 2000, which were introduced in 1984. Additional indexes including the Russell Top 200, Russell Top 50, Russell Top 500, Russell 2500, and Russell Midcap indexes provide insights into the behavior of different market segments. The Russell Microcap Index, which includes the smallest stocks in the investable US equity market, is also available separately.

Growth and Value style indexes
Russell launched the first style indexes over 30 years ago, and a multi-factor approach to style is still used today.

Defensive and Dynamic indexes
The Russell US Stability Indexes provide a third dimension of style, adapting to the need for style indexes constructed using volatility and quality indicators.
Total index services

Daily files
- Total and Price Returns and Values
- Holdings - Open and Close
- Index Change File - Final
- Index Change File - Pending
- ICB Returns and Values
- Contribution to Returns – Industry, Supersector, Sector, Subsector, Security Levels
- Corporate Action Notifications (3x a day)

Weekly files
- Corporate Action Calendar

Monthly files
- Contribution to Returns - Industry Levels
- Summary Index Factsheets ("Snapshots")
- Sector Weights

Quarterly files
- Index Publication for US Indexes
- Share Change Predictive File
- Indicative Review File

Reconstitution
- Adds and Deletes
- Preliminary/Final Membership Lists
- Analysis, Turnover Reports
- Preliminary Cumulative Change Files

Additional Indexes (included)
- Russell US ICB Exclusion and Select
- Russell US Market Cap Completion
- Russell US Capped

The Russell US index constituent file contain items such as:
- CUSIP*
- Exchange ticker
- ISIN
- Daily total return
- MTD total return
- Shares
- SEDOL (for licensed subscribers)
- Style shares
- Stability shares
- Market Value
- Index membership flag
- ICB classification
- Weight in each index
- Dividends
- Price

Available currencies:
Performance (total, price, net, hedged, and net hedged) and market capitalization data is available in the following currencies:
- USD
- CAD
- JPY
- GBP
- ZAR
- AUD
- EUR
- CHF
- SGD
- NZD

Additional Russell US Subscriptions (add-on)
- Holdings files with SEDOL
- Holdings files with security level total market capitalization
- Index divisor and real-time
- Index characteristics
- Holdings characteristics
- Russell Enhanced Indicative Review (REIR)
- Russell Monitor List (RML)

Additional Index Subscriptions (add-on)
- Russell Microcap Standard and Premier Index Services
- Russell 3000E Standard and Premier Index Services
- Russell Equal Weight Index Series
- Russell Pure Style Index Series
- Russell Dividend Growth Indexes
- Russell High Efficiency Defensive Indexes (HEDI)
- Russell Factor Indexes
- Russell ESG/Climate Indexes
- Russell Thematic Indexes

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