

Russell 1000 Historical Holdings Analysis

The below screenshot contains a table of the Russell 1000 ETF, sorting the stocks by their weighted frequencies in descending order.

tiif@tiif-lab-MacBook-Pro Desktop > python3 list.py									
1	AAPL	352.311	1981	1000	1000	1000	1000	1000	1000
2	MSFT	352.311	1981	1000	1000	1000	1000	1000	1000
3	GOOG	352.311	1981	1000	1000	1000	1000	1000	1000
4	AMZN	352.311	1981	1000	1000	1000	1000	1000	1000
5	BRKB	352.311	1981	1000	1000	1000	1000	1000	1000
6	DIS	352.311	1981	1000	1000	1000	1000	1000	1000
7	PG	352.311	1981	1000	1000	1000	1000	1000	1000
8	WMT	352.311	1981	1000	1000	1000	1000	1000	1000
9	CVX	352.311	1981	1000	1000	1000	1000	1000	1000
10	LLY	352.311	1981	1000	1000	1000	1000	1000	1000
11	UNH	352.311	1981	1000	1000	1000	1000	1000	1000
12	BA	352.311	1981	1000	1000	1000	1000	1000	1000
13	IBM	352.311	1981	1000	1000	1000	1000	1000	1000
14	ORCL	352.311	1981	1000	1000	1000	1000	1000	1000
15	CRM	352.311	1981	1000	1000	1000	1000	1000	1000
16	ADBE	352.311	1981	1000	1000	1000	1000	1000	1000
17	QCOM	352.311	1981	1000	1000	1000	1000	1000	1000
18	TXN	352.311	1981	1000	1000	1000	1000	1000	1000
19	INTC	352.311	1981	1000	1000	1000	1000	1000	1000
20	AMD	352.311	1981	1000	1000	1000	1000	1000	1000
21	AVGO	352.311	1981	1000	1000	1000	1000	1000	1000
22	MRNA	352.311	1981	1000	1000	1000	1000	1000	1000
23	REGN	352.311	1981	1000	1000	1000	1000	1000	1000
24	VRTX	352.311	1981	1000	1000	1000	1000	1000	1000
25	BIIB	352.311	1981	1000	1000	1000	1000	1000	1000
26	CELG	352.311	1981	1000	1000	1000	1000	1000	1000
27	MRK	352.311	1981	1000	1000	1000	1000	1000	1000
28	ABBV	352.311	1981	1000	1000	1000	1000	1000	1000
29	MRG	352.311	1981	1000	1000	1000	1000	1000	1000
30	WFC	352.311	1981	1000	1000	1000	1000	1000	1000
31	GS	352.311	1981	1000	1000	1000	1000	1000	1000
32	MS	352.311	1981	1000	1000	1000	1000	1000	1000
33	JP	352.311	1981	1000	1000	1000	1000	1000	1000
34	COF	352.311	1981	1000	1000	1000	1000	1000	1000
35	AXP	352.311	1981	1000	1000	1000	1000	1000	1000
36	DISC	352.311	1981	1000	1000	1000	1000	1000	1000
37	CMG	352.311	1981	1000	1000	1000	1000	1000	1000
38	SBUX	352.311	1981	1000	1000	1000	1000	1000	1000
39	PEP	352.311	1981	1000	1000	1000	1000	1000	1000
40	MDLZ	352.311	1981	1000	1000	1000	1000	1000	1000
41	UNFI	352.311	1981	1000	1000	1000	1000	1000	1000
42	WU	352.311	1981	1000	1000	1000	1000	1000	1000
43	PLD	352.311	1981	1000	1000	1000	1000	1000	1000
44	AMT	352.311	1981	1000	1000	1000	1000	1000	1000
45	CCI	352.311	1981	1000	1000	1000	1000	1000	1000
46	DOV	352.311	1981	1000	1000	1000	1000	1000	1000
47	SWK	352.311	1981	1000	1000	1000	1000	1000	1000
48	ROST	352.311	1981	1000	1000	1000	1000	1000	1000
49	WY	352.311	1981	1000	1000	1000	1000	1000	1000
50	UPS	352.311	1981	1000	1000	1000	1000	1000	1000
51	FDX	352.311	1981	1000	1000	1000	1000	1000	1000
52	ORAN	352.311	1981	1000	1000	1000	1000	1000	1000
53	CHTR	352.311	1981	1000	1000	1000	1000	1000	1000
54	CMCSA	352.311	1981	1000	1000	1000	1000	1000	1000
55	PARA	352.311	1981	1000	1000	1000	1000	1000	1000
56	WPP	352.311	1981	1000	1000	1000	1000	1000	1000
57	OMC	352.311	1981	1000	1000	1000	1000	1000	1000
58	WDC	352.311	1981	1000	1000	1000	1000	1000	1000
59	STX	352.311	1981	1000	1000	1000	1000	1000	1000
60	TRN	352.311	1981	1000	1000	1000	1000	1000	1000
61	MTN	352.311	1981	1000	1000	1000	1000	1000	1000
62	WAB	352.311	1981	1000	1000	1000	1000	1000	1000
63	NSR	352.311	1981	1000	1000	1000	1000	1000	1000
64	MTD	352.311	1981	1000	1000	1000	1000	1000	1000
65	WAT	352.311	1981	1000	1000	1000	1000	1000	1000
66	WGL	352.311	1981	1000	1000	1000	1000	1000	1000
67	AWK	352.311	1981	1000	1000	1000	1000	1000	1000
68	SWX	352.311	1981	1000	1000	1000	1000	1000	1000
69	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
70	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
71	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
72	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
73	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
74	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
75	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
76	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
77	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
78	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
79	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
80	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
81	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
82	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
83	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
84	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
85	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
86	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
87	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
88	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
89	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
90	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
91	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
92	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
93	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
94	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
95	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
96	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
97	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
98	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
99	WTR	352.311	1981	1000	1000	1000	1000	1000	1000
100	WTR	352.311	1981	1000	1000	1000	1000	1000	1000

P/E Ratio of the 5 most frequent stocks:

Ticker Symbol	P/E Ratio (Nov 6, 2024)
AAPL	37.33
MSFT	34.86
AMZN	44.48
GOOG	23.85
BRKB	9.37

AAPL

AAPL had a similar P/E ratio of 37.85 on August 25th. However, the stock price experienced a significant dip from 124.37 to 112.28 in the following month. It went on to recover to 122.25 by December of that year.

AAPL also had a similar P/E of 37.53 on December 1st of 2020. During the next three months, the stock went from 122.25 to 121.42. However, AAPL was on an uptrend for most of the three months, with a significant dip in the last week of the following February, resulting in relatively no change in the stock price.

Historically, AAPL did not perform remarkably well with a P/E ratio of around 37.5 in the next one to three months. Consequently, based on this data, we could assume AAPL will remain relatively flat for the next three months.

MSFT

MSFT had a similar P/E ratio of 34.23 on June 30th, 2020. The stock price was on an uptrend in the following three months, going from 196.33 to 207.82 by the end of September.

MSFT P/E ratio fluctuated from 31 to 37 during December of 2020 to November of 2021, hitting the critical level of 34.86 several times. The stock price during this period of time ballooned from 214 to 323.

MSFT performed exceptionally well historically with a P/E ratio around 34. Based on this data, we can assume MSFT stock will be in an uptrend for the following months.

AMZN

AMZN had a similar P/E ratio of 44 on March 4th, 2022. Over the next three months, the stock declined from 145.64 to 122.35.

AMZN also had a similar P/E ratio of 44.6 on July 23rd, 2024. Over the next three months, the stock remained relatively flat moving from 183.13 to 187.25.

It seems like AMZN does not perform well historically at P/E levels of around 44.

GOOG

GOOG had a similar P/E ratio of 23.9 on April 3rd, 2020. Over the next three months, the stock ballooned to 73.24 from 54.89.

GOOG had a similar P/E ratio of 23.58 on April 13th, 2022. Over the next three months, the stock declined from 127.25 to 112.77.

From April 10th 2023 until now, the P/E ratio of GOOG has been between 21.82 and 28.66, hitting the critical level of 23.82 several times. The stock was on a clear uptrend from April 2023 to July 2024 increased tremendously from 108.90 to 191.96. This was followed by a pullback during the next three months, which declined the stock to around 160 in October of this year. However, the stock has recovered and is sitting at 179.86 as of today.

Historically, GOOG has both increased and decreased at P/E levels around 23.9. However, looking at the longer timeframe of April 2023 to November 2024, the P/E level of 23.9 was hit several times and GOOG stock performed well.

BRK-B

From January 5th, 2024 to March 5th, 2024, the P/E ratio of BRK-B was in-between 8.27 to 9.4, a relatively tight range. And during this time, the stock price ballooned from 365.59 to 400.74.

Historically, at P/E levels of around 8.5 to 9.5, BRK-B performs well, indicating that it could perform similarly over the next three months.