



Russell 1000 Defensive Index

About the index

The Russell 1000® Defensive Index® measures the performance of more stable, defensive US large cap stocks. The index is reconstituted fully in June to ensure accurate representation of defensive US large cap companies, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September.

Index characteristics

(As of 4/30/2026)

	Russell 1000® Defensive	Russell 1000®
EPS Variability - 10 Years	47.24	121.00
Number of Holdings	471	1,004
Pretax Return on Assets - 5 Year Avg	18.67	13.71
Debt/Equity	0.66	0.75
Standard Deviation - 1 Yr	10.09	12.57
Standard Deviation - 5 Yr	13.62	15.73

Market capitalization (in billions USD)

(As of 4/30/2026)

	Russell 1000® Defensive	Russell 1000®
Average Market Cap (\$-WTD)	\$1584.813	\$1383.882
Median Market Cap	\$23.353	\$16.940
Largest Stock by Market Cap	\$4653.935	\$4869.508

Russell Stability Indexes give you more Style

More than low volatility

Russell is one of the first to combine quality indicators (balance sheet and earnings related measures) and a stock market indicator, volatility. As a result, Russell Stability Indexes are more comprehensive than indexes that historically focus on single measures such as dividends or return volatility.

Distinct from other asset classes including growth and value

In certain market conditions, the Russell Stability Indexes capture a different set of indicators that drive market and manager performance.

Complete market coverage

Russell Stability Indexes are created from existing Russell Indexes that are split to form a Defensive half (more stable) and a Dynamic half (less stable). Taken together, these halves offer a more complete picture of market activity.

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 1000® Defensive Index is February 3, 2011. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

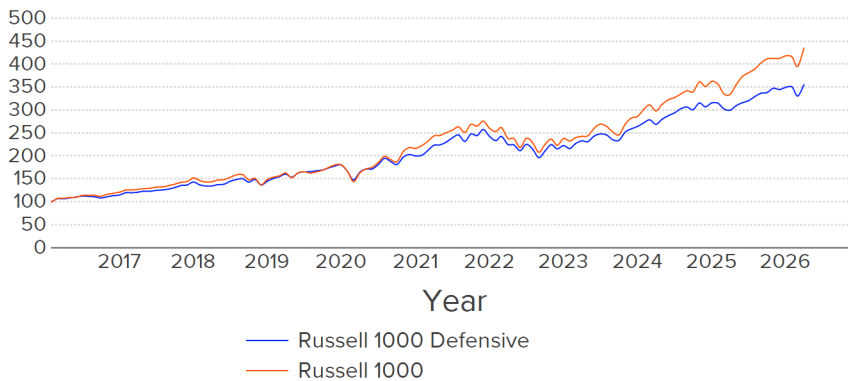
Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 1000 Defensive	18.58	15.12	9.75	12.81	26.93	-16.43	20.23	18.55	12.28	3.05
Russell 1000	30.42	21.49	12.32	15.01	26.45	-19.13	26.53	24.51	17.37	5.50

Data as of April 30, 2026. 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(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Defensive	10.09	10.34	13.62	13.49
Russell 1000	12.57	13.15	15.73	15.52

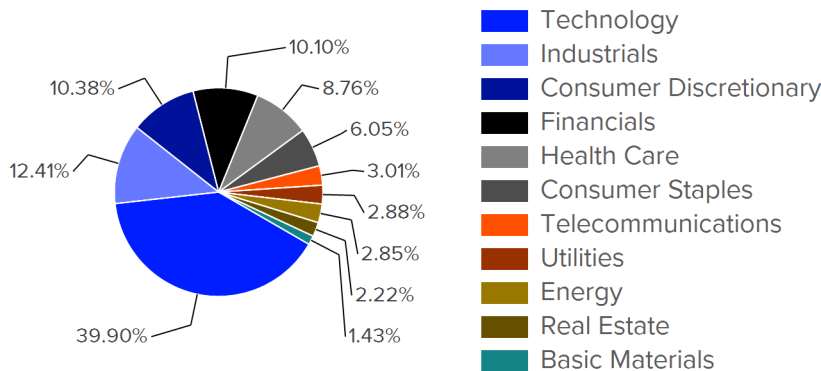
As of April 30, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Defensive	1.35	0.96	0.50	0.79
Russell 1000	1.88	1.19	0.60	0.84

As of April 30, 2026

ICB Industry



As of April 30, 2026

Top ten index constituents

Company	Industry
Apple Inc	Technology
Microsoft Corp	Technology
Alphabet Inc Cl A	Technology
Alphabet Inc Cl C	Technology
Berkshire Hathaway Inc	Financials
Meta Platforms Inc	Technology
Walmart Inc	Consumer Discretionary
Visa Inc	Industrials
Johnson & Johnson	Health Care
Exxon Mobil Corp	Energy

As of April 30, 2026

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For over 35 years we have been at the forefront of driving change for the investor, always innovating to shape the next generation of benchmarks and investment solutions that open up new opportunities for the global investment community.

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