

# Russell 1000 Defensive Index

## About the index

The Russell 1000® Defensive Index® measures the performance of the large-cap defensive segment of the US equity universe. It includes those Russell 1000 Index companies that are more stable and are less sensitive to economic cycles, credit cycles, and market volatility based on their stability variables. Stability is measured in terms of volatility (price and earnings), leverage, and return on assets. The Russell 1000® Defensive Index® is constructed to provide a comprehensive, unbiased and stable barometer for the large-cap defensive segment. The index is completely reconstituted annually to ensure that the included companies continue to reflect defensive characteristics.

## Index characteristics

(As of 5/31/2025)

	Russell 1000® Defensive	Russell 1000®
EPS Variability - 10 Years	45.36	112.13
Number of Holdings	421	1,003
Pretax Return on Assets - 5 Year Avg	17.87	12.55
Debt/Equity	0.80	0.80
Standard Deviation - 1 Yr	9.08	12.05
Standard Deviation - 5 Yr	14.42	16.38

## Market capitalization (in billions USD)

(As of 5/31/2025)

	Russell 1000® Defensive	Russell 1000®
Average Market Cap (\$-WTD)	\$1143.407	\$947.990
Median Market Cap	\$24.235	\$14.965
Largest Stock by Market Cap	\$3421.536	\$3421.536

## 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](https://lseg.com/ftse-russell)

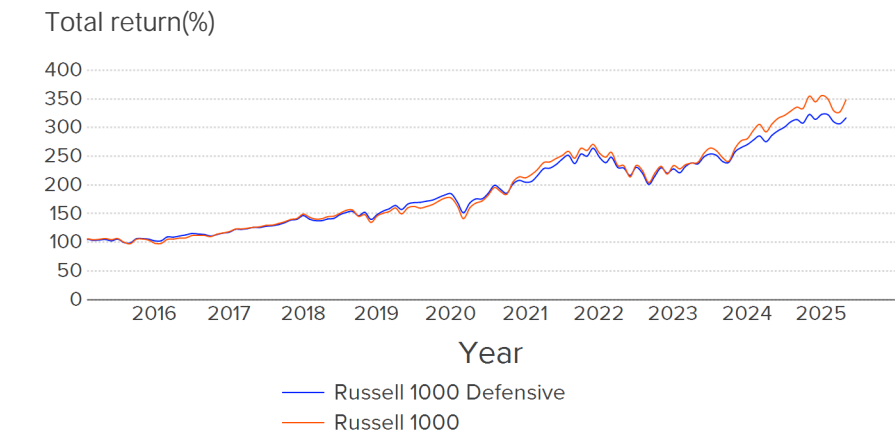
The launch date of the Russell 1000® Defensive Index is February 3, 2011. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 1000 Defensive	10.53	11.37	12.54	11.69	13.93	26.93	-16.43	20.23	18.55	0.79
Russell 1000	13.73	14.25	15.66	12.58	20.96	26.45	-19.13	26.53	24.51	1.00

Data as of May 31, 2025. 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



Data as of May 31, 2025. 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 1000 Defensive	9.08	13.66	14.42	13.72
Russell 1000	12.05	16.68	16.38	15.74

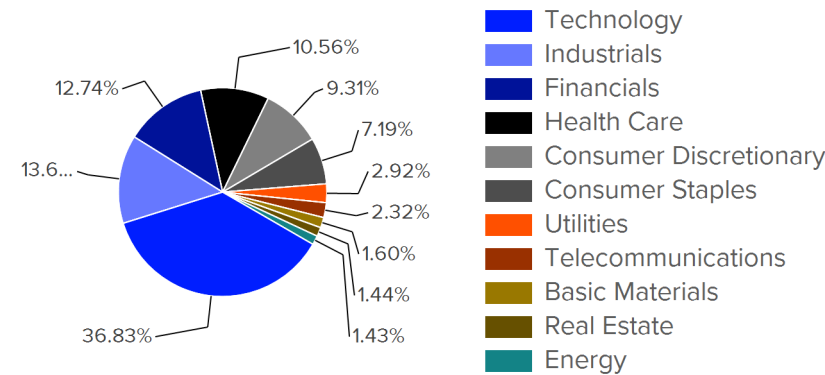
As of May 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Defensive	0.62	0.53	0.70	0.74
Russell 1000	0.73	0.62	0.81	0.71

As of May 31, 2025

ICB Industry



As of May 31, 2025

Top ten index constituents

Company	Industry
Microsoft Corp	Technology
Apple Inc	Technology
Alphabet Inc Cl A	Technology
Berkshire Hathaway Inc	Financials
Alphabet Inc Cl C	Technology
Jpmorgan Chase & Co	Financials
Visa Inc	Industrials
Mastercard Inc	Industrials
Costco Wholesale Corp	Consumer Discretionary
Walmart Inc	Consumer Discretionary

As of May 31, 2025

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