Index factsheet

FTSE RUSSELL
An LSEG Business

Russell 1000 Dynamic Index

About the index

The Russell 1000® Dynamic Index® measures the performance of less stable, dynamic US large cap stocks. The index is reconstituted fully in June to ensure accurate representation of dynamic US large cap companies, with updates for parent index membership changes in December and quarterly IPO inclusions in March and September. IPOs with investable market cap above the Russell Top 500 breakpoint are eligible for fast entry; breakpoints are set semi-annually and market-adjusted quarterly.

Index characteristics

(As of 9/30/2026)

	Russell 1000® Dynamic	Russell 1000®
EPS Variability - 10 Years	249.66	148.65
Number of Holdings	777	1,022
Pretax Return on Assets - 5 Year Avg	9.47	14.34
Debt/Equity	0.64	0.69
Standard Deviation - 1 Yr	17.03	12.26
Standard Deviation - 5 Yr	19.39	15.66

Market capitalization (in billions USD)

(As of 9/30/2026)

	Russell 1000® Dynamic	Russell 1000®
Average Market Cap ($-WTD)	$1239.815	$1557.158
Median Market Cap	$14.976	$16.740
Largest Stock by Market Cap	$5549.634	$5549.634

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

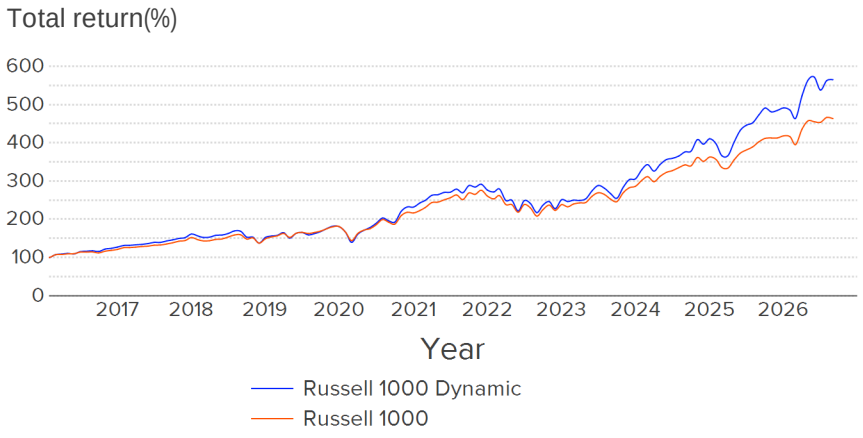
The launch date of the Russell 1000® Dynamic Index is February 3, 2011. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2021	2022	2023	2024	2025	2026
Russell 1000 Dynamic	19.44	28.49	15.99	17.03	25.57	-21.94	33.34	30.63	22.31	16.58
Russell 1000	15.01	22.48	13.01	15.04	26.45	-19.13	26.53	24.51	17.37	12.30

Data as of September 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



Data as of September 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	17.03	16.68	19.39	18.70
Russell 1000	12.26	12.42	15.66	15.57

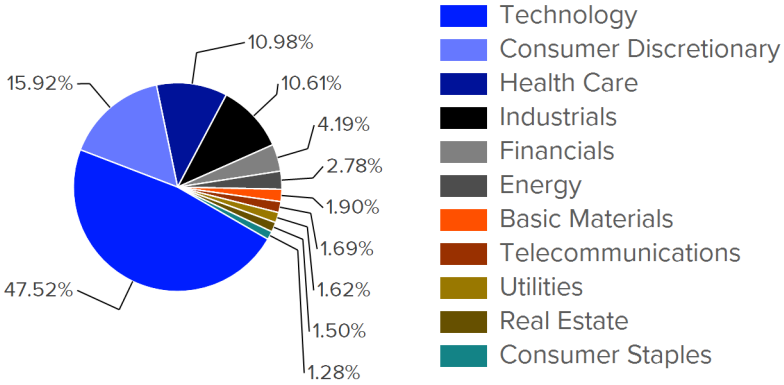
As of September 30, 2026

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	0.91	1.32	0.67	0.81
Russell 1000	0.89	1.34	0.62	0.83

As of September 30, 2026

ICB Industry



As of September 30, 2026

Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Broadcom Inc	Technology
Micron Technology Inc	Technology
Tesla Inc	Consumer Discretionary
Advanced Micro Devices	Technology
Meta Platforms Inc	Technology
Lilly Eli & Co	Health Care
Intel Corp	Technology
Palantir Technologies	Technology

As of September 30, 2026

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Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

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.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service Team office:

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