

Russell 1000 Dynamic Index

About the index

The Russell 1000® Dynamic Index® measures the performance of the large-cap dynamic segment of the US equity universe. It includes those Russell 1000 Index companies that are less stable and are more 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® Dynamic Index® is constructed to provide a comprehensive, unbiased, and stable barometer of the large-cap dynamic market. The index is completely reconstituted annually to ensure that the included companies continue to reflect dynamic characteristics.

Index characteristics

(As of 5/31/2025)

	Russell 1000® Dynamic	Russell 1000®
EPS Variability - 10 Years	193.15	112.13
Number of Holdings	852	1,003
Pretax Return on Assets - 5 Year Avg	6.96	12.55
Debt/Equity	0.79	0.80
Standard Deviation - 1 Yr	15.77	12.05
Standard Deviation - 5 Yr	19.38	16.38

Market capitalization (in billions USD)

(As of 5/31/2025)

	Russell 1000® Dynamic	Russell 1000®
Average Market Cap (\$-WTD)	\$762.079	\$947.990
Median Market Cap	\$13.107	\$14.965
Largest Stock by Market Cap	\$3324.198	\$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

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.

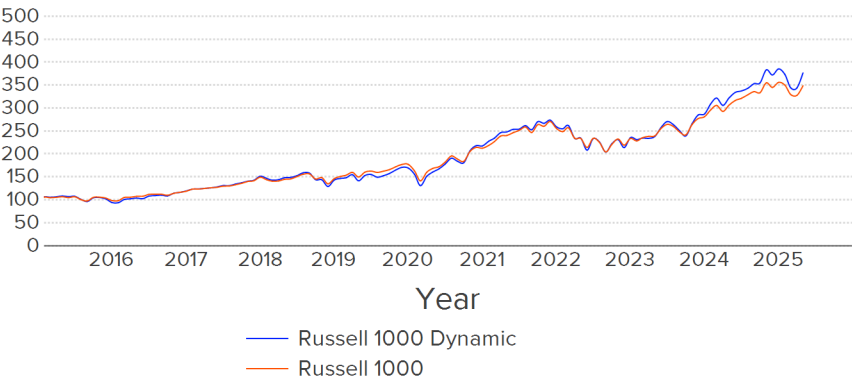
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 1000 Dynamic	16.95	17.14	18.60	13.28	27.69	25.57	-21.94	33.34	30.63	1.22
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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	15.77	20.73	19.38	18.64
Russell 1000	12.05	16.68	16.38	15.74

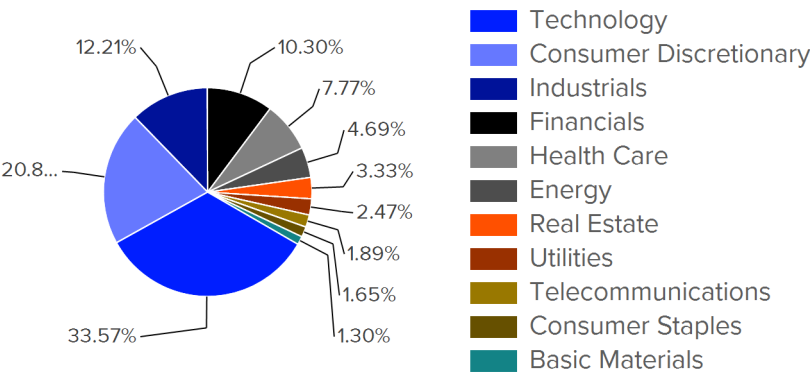
As of May 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	0.77	0.65	0.84	0.66
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
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Broadcom Inc	Technology
Meta Platforms Inc	Technology
Tesla Inc	Consumer Discretionary
Lilly Eli & Co	Health Care
Netflix Inc	Consumer Discretionary
Exxon Mobil Corp	Energy
Bank Of America Corp	Financials
Palantir Technologies	Technology

As of May 31, 2025

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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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