

# 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 3/31/2024)

	Russell 1000® Dynamic	Russell 1000®
EPS Variability - 10 Years	150.40	101.65
Number of Holdings	830	1,004
Pretax Return on Assets - 5 Year Avg	10.26	12.72
Debt/Equity	0.81	0.79
Standard Deviation - 1 Yr	17.56	13.45
Standard Deviation - 5 Yr	21.88	18.61

## Market capitalization (in billions USD)

(As of 3/31/2024)

	Russell 1000® Dynamic	Russell 1000®
Average Market Cap (\$-WTD)	\$604.835	\$740.780
Median Market Cap	\$13.434	\$14.902
Largest Stock by Market Cap	\$2651.406	\$3128.259

## 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)

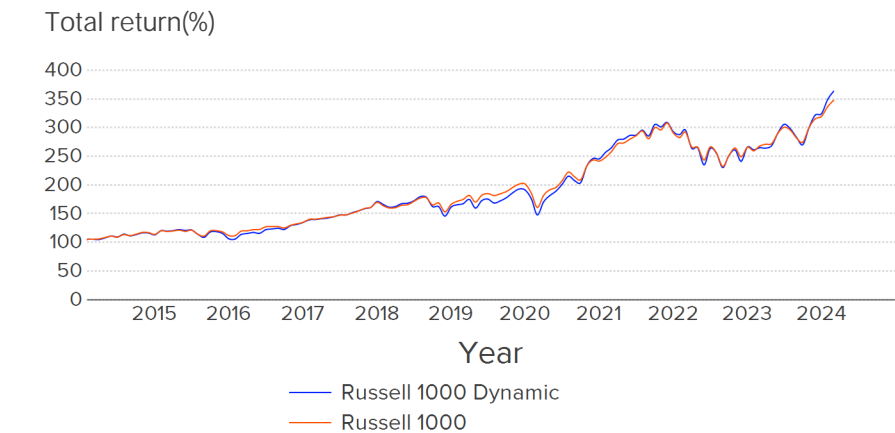
The launch date of the Russell 1000® Dynamic Index is February 3, 2011. The launch date of the Russell 1000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 1000 Dynamic	37.22	11.15	16.80	13.20	32.35	27.69	25.57	-21.94	33.34	12.98
Russell 1000	29.87	10.45	14.76	12.68	31.43	20.96	26.45	-19.13	26.53	10.30

Data as of March 31, 2024. 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 March 31, 2024. 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	17.56	20.57	21.88	18.09
Russell 1000	13.45	17.52	18.61	15.39

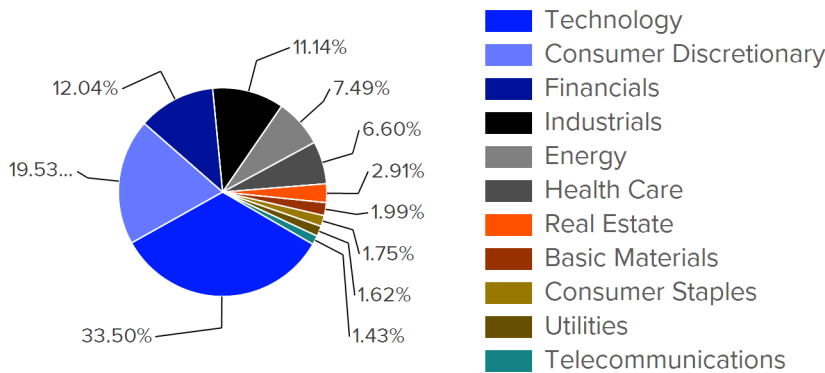
As of March 31, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 1000 Dynamic	1.60	0.49	0.73	0.71
Russell 1000	1.63	0.51	0.73	0.77

As of March 31, 2024

ICB Industry



As of March 31, 2024

Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Apple Inc	Technology
Meta Platforms Inc	Technology
Tesla Inc	Consumer Discretionary
Exxon Mobil Corp	Energy
Jpmorgan Chase & Co	Financials
Broadcom Inc	Technology
Advanced Micro Devices	Technology
Salesforce Inc	Technology

As of March 31, 2024

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