

Russell 3000 Value-Dynamic Index

About the index

The Russell 3000® Value-Dynamic Index® measures the performance of the broad value-dynamic segment of the US equity universe. It includes those Russell 3000 Index companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years) and relatively less stable business conditions which 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 3000 Value-Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the broad value-dynamic market. The Index is completely reconstituted annually to ensure new and growing equities are included and that the represented companies continue to reflect value and dynamic characteristics.

Index characteristics

(As of 5/31/2025)

	Russell 3000® Value-Dynamic	Russell 3000®
Price/Book	2.19	4.46
Dividend Yield	2.15	1.30
P/E Ex-Neg Earnings	18.16	25.03
EPS Growth - 5 Years	13.93	21.21
Number of Holdings	1,787	2,935

Market capitalization (in billions USD)

(As of 5/31/2025)

	Russell 3000® Value-Dynamic	Russell 3000®
Average Market Cap (\$-WTD)	\$99.989	\$907.540
Median Market Cap	\$1.942	\$2.050
Largest Stock by Market Cap	\$743.250	\$3421.536

Deeper insights at the intersection of Russell US Style and Stability indexes

Informative

Provides greater granularity in benchmarking and for distinguishing Defensive or Dynamic managers, together with standard Growth or Value Style perspectives.

Targeted

Tools targeting narrower market segments through the combined Style and Stability views.

Distinct

Style-Stability indexes are designed to perform differently in changing market environments.

Tickers

Russell 3000® Value-Dynamic

Reuters TR .R3VDYTR

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

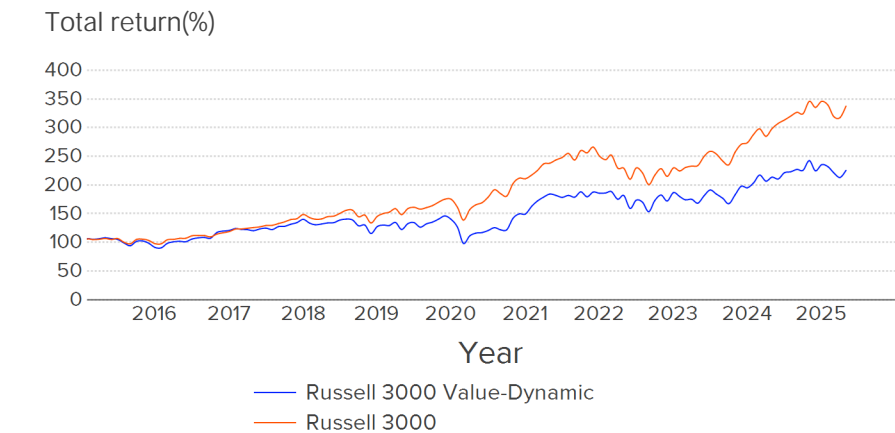
The launch date of the Russell 3000® Value-Dynamic Index is December 3, 2012. The launch date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell 3000 Value-Dynamic	5.53	7.47	14.22	7.64	2.37	25.46	-8.31	14.91	13.67	0.34
Russell 3000	13.12	13.77	15.34	12.21	20.89	25.66	-19.21	25.96	23.81	0.64

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 3000 Value-Dynamic	15.29	20.75	19.18	19.38
Russell 3000	12.25	16.85	16.49	15.91

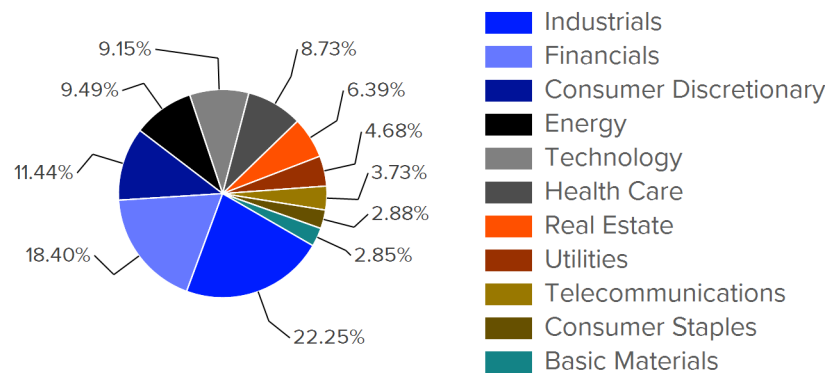
As of May 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Value-Dynamic	0.11	0.23	0.65	0.38
Russell 3000	0.68	0.59	0.79	0.69

As of May 31, 2025

ICB Industry



As of May 31, 2025

Top ten index constituents

Company	Industry
Exxon Mobil Corp	Energy
Bank Of America Corp	Financials
Wells Fargo & Co	Financials
Ge Aerospace	Industrials
Disney Walt Co	Consumer Discretionary
At&t Inc	Telecommunications
Rtx Corporation	Industrials
Nextera Energy Inc	Utilities
Citigroup Inc	Financials
Morgan Stanley	Financials

As of May 31, 2025

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