



Russell Midcap Dynamic Index

About the index

The Russell Midcap® Dynamic Index® measures the performance of the mid-cap dynamic segment of the US equity universe. It includes those Russell Midcap Index companies with 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 Midcap Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the mid-cap dynamic market. The Index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true mid-cap dynamic market.

Index characteristics

(As of 4/30/2025)

	Russell Midcap® Dynamic	Russell Midcap®
Price/Book	2.74	2.87
Dividend Yield	1.65	1.71
P/E Ex-Neg Earnings	20.20	20.61
EPS Growth - 5 Years	13.13	12.57
Number of Holdings	717	806

Market capitalization (in billions USD)

(As of 4/30/2025)

	Russell Midcap® Dynamic	Russell Midcap®
Average Market Cap (\$-WTD)	\$33.763	\$32.548
Median Market Cap	\$10.019	\$10.571
Largest Stock by Market Cap	\$269.713	\$269.713

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.

Tickers

Russell Midcap® Dynamic

Bloomberg	PR	RUMCAPDY
Bloomberg	TR	RUMCDYTR
Reuters	PR	.RUMCAPDY
Reuters	TR	.RUMCDYTR

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 Midcap Dynamic Index is February 3, 2011. The launch date of the Russell Midcap November 1, 1991. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

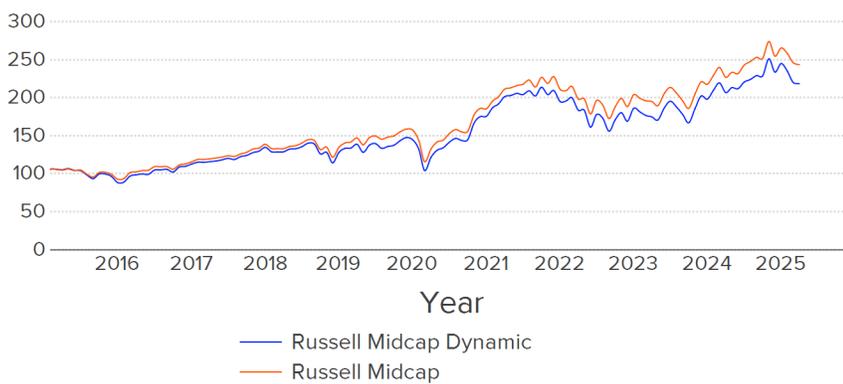
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell Midcap Dynamic	5.71	5.98	12.48	7.59	18.69	19.66	-19.35	19.69	15.56	-6.47
Russell Midcap	7.33	7.08	12.96	8.81	17.10	22.58	-17.32	17.23	15.34	-4.40

Data as of April 30, 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 Midcap Dynamic	16.00	21.40	19.75	19.45
Russell Midcap	14.51	19.26	18.13	17.64

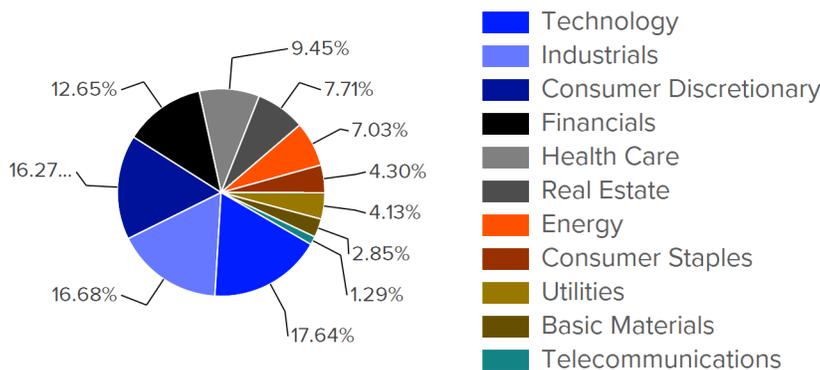
As of April 30, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Dynamic	0.12	0.17	0.56	0.38
Russell Midcap	0.22	0.22	0.61	0.46

As of April 30, 2025

ICB Industry



As of April 30, 2025

Top ten index constituents

Company	Industry
Palantir Technologies	Technology
Microstrategy Inc	Technology
Applovin	Technology
Williams Companies Inc	Energy
Howmet Aerospace Inc	Industrials
Digital Realty Trust Inc	Real Estate
Oneok Inc	Energy
Royal Caribbean Group	Consumer Discretionary
Simon Property Group Inc	Real Estate
Hilton Worldwide Holding	Consumer Discretionary

As of April 30, 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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