

Russell 2000 Dynamic Index

About the index

The Russell 2000® Dynamic Index® measures the performance of the small-cap dynamic segment of the US equity universe. It includes those Russell 2000 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 2000® Dynamic Index® is constructed to provide a comprehensive, unbiased, and stable barometer of the small-cap dynamic market. The index is completely reconstituted annually to ensure that the included companies continue to reflect dynamic characteristics.

Index characteristics

(As of 9/30/2024)

	Russell 2000® Dynamic	Russell 2000®
EPS Variability - 10 Years	281.72	151.44
Number of Holdings	1,512	1,977
Pretax Return on Assets - 5 Year Avg	-3.11	2.55
Debt/Equity	0.75	0.66
Standard Deviation - 1 Yr	23.75	21.49
Standard Deviation - 5 Yr	27.65	23.75

Market capitalization (in billions USD)

(As of 9/30/2024)

	Russell 2000® Dynamic	Russell 2000®
Average Market Cap (\$-WTD)	\$3.206	\$3.550
Median Market Cap	\$0.840	\$0.985
Largest Stock by Market Cap	\$15.373	\$15.373

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

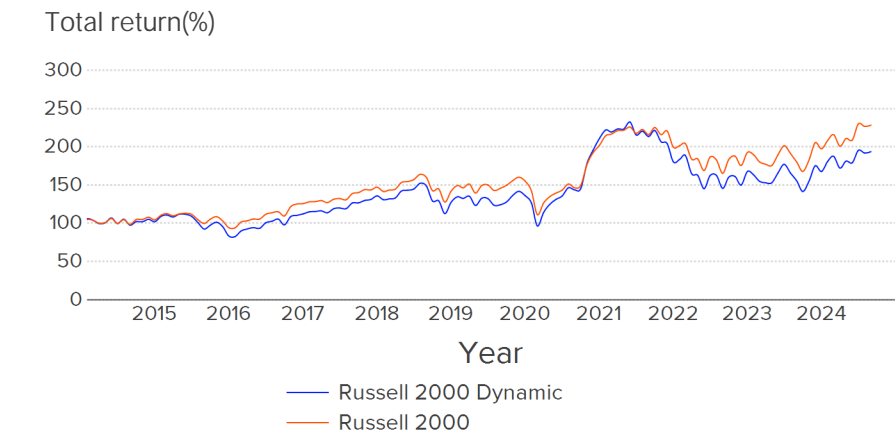
The launch date of the Russell 2000® Dynamic Index is February 3, 2011. The launch date of the Russell 2000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2000 Dynamic	24.60	-3.21	9.28	7.11	25.96	38.02	4.43	-26.61	16.80	10.55
Russell 2000	26.76	1.84	9.39	8.78	25.52	19.96	14.82	-20.44	16.93	11.17

Data as of September 30, 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 September 30, 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 2000 Dynamic	23.75	25.02	27.65	23.63
Russell 2000	21.49	22.20	23.75	20.26

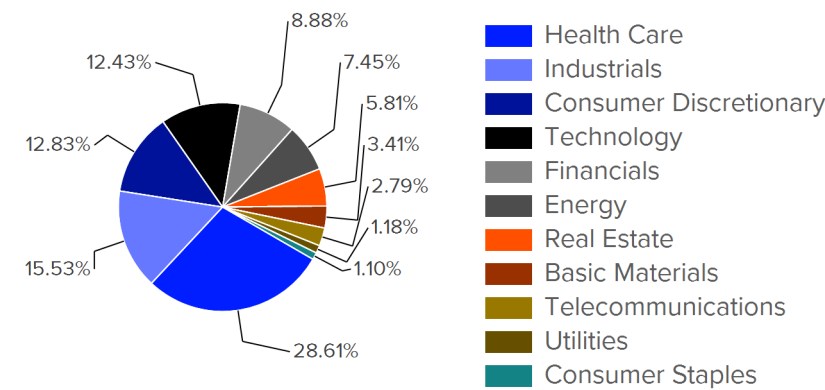
As of September 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2000 Dynamic	0.82	-0.15	0.38	0.34
Russell 2000	0.96	0.03	0.40	0.44

As of September 30, 2024

ICB Industry



As of September 30, 2024

Top ten index constituents

Company	Industry
Vaxcyte	Health Care
Ftai Aviation	Industrials
Insmed Inc	Health Care
Fluor Corp	Industrials
Lantheus Holdings Inc	Health Care
Lumen Technologies Inc	Telecommunications
Revolution Medicines	Health Care
Modine Manufacturing Co	Industrials
Glaukos Corporation	Health Care
Abercrombie & Fitch	Consumer Discretionary

As of September 30, 2024

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