

# Russell 2500 Dynamic Index

## About the index

The Russell 2500™ Dynamic Index® measures the performance of the small to mid-cap dynamic segment of the US equity universe. It includes those Russell 2500 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 2500 Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the small to mid-cap dynamic market. The Index is completely reconstituted annually to ensure larger stocks do not distort the performance and characteristics of the true small to mid-cap opportunity set and that the represented companies continue to reflect dynamic characteristics.

## Index characteristics

(As of 6/30/2024)

	Russell 2500™ Dynamic	Russell 2500™
Price/Book	2.49	2.36
Dividend Yield	1.29	1.50
P/E Ex-Neg Earnings	17.46	17.69
EPS Growth - 5 Years	15.32	14.65
Number of Holdings	1,839	2,416

## Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell 2500™ Dynamic	Russell 2500™
Average Market Cap (\$-WTD)	\$8.641	\$8.110
Median Market Cap	\$1.439	\$1.460
Largest Stock by Market Cap	\$47.402	\$47.402

## 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 2500™ Dynamic		
Bloomberg	Net	RU25DYNR
Bloomberg	PR	RU2500DY
Bloomberg	TR	RU25DYTR
Reuters	Net	.RU25DYNR
Reuters	PR	.RU2500DY
Reuters	TR	.RU25DYTR

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)

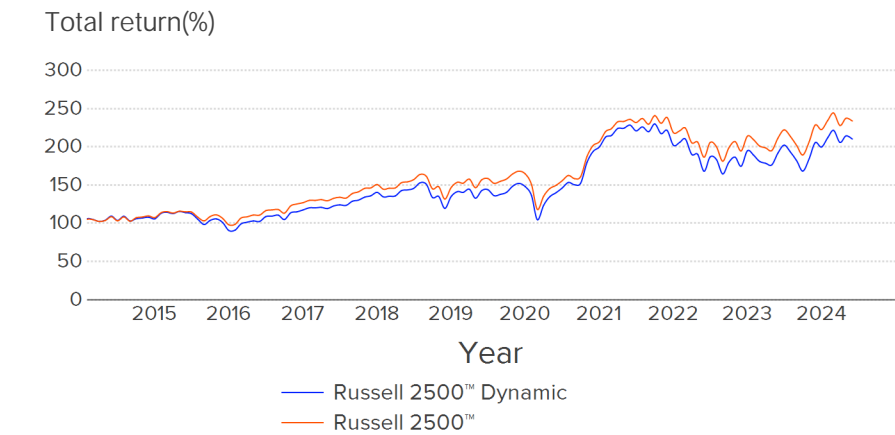
The launch date of the Russell 2500 Dynamic Index is February 3, 2011. The launch date of the Russell 2500 Index is June 1, 1990. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 2500™ Dynamic	9.41	-2.73	8.05	6.76	27.46	27.47	14.23	-21.21	17.71	2.33
Russell 2500™	10.47	-0.29	8.31	7.99	27.77	19.99	18.18	-18.37	17.42	2.35

Data as of June 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 June 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 2500™ Dynamic	22.11	22.44	24.79	21.05
Russell 2500™	20.25	20.62	22.51	19.09

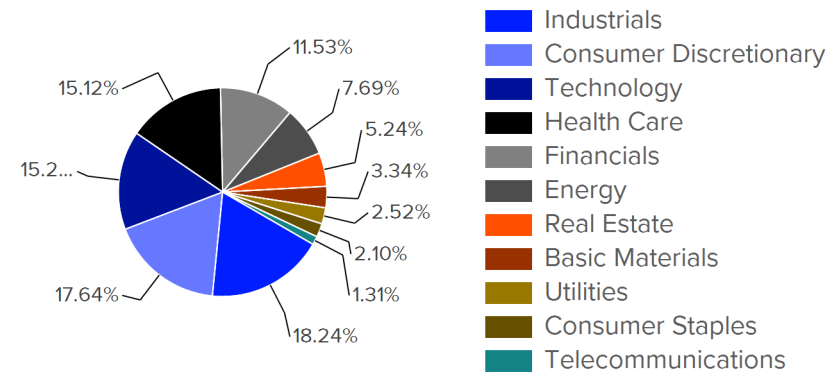
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 2500™ Dynamic	0.27	-0.15	0.35	0.35
Russell 2500™	0.32	-0.06	0.37	0.43

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Visra Corp	Utilities
Vertiv Holdings Co (a)	Technology
Super Micro Computer Inc	Technology
Ptc Inc	Technology
Axon Enterprise Inc	Industrials
Microstrategy Inc	Technology
Entegris Inc	Technology
Carlisle Cos Inc	Industrials
Pure Storage Inc	Technology
First Citizens Bancshrs	Financials

As of June 30, 2024

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