Index factsheet

Russell 3000 Dynamic Index

About the index

The Russell 3000® Dynamic Index® measures the performance of the broad dynamic segment of the US equity universe. It includes those Russell 3000 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 3000 Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of the broad dynamic market. The index is completely reconstituted annually to ensure that the included companies continue to reflect dynamic characteristics.

Index characteristics

(As of 2/29/2024)

	Russell 3000® Dynamic	Russell 3000®
EPS Variability - 10 Years	152.82	102.67
Number of Holdings	2,251	2,954
Pretax Return on Assets - 5 Year Avg	9.55	12.13
Debt/Equity	0.82	0.79
Standard Deviation - 1 Yr	17.88	13.75
Standard Deviation - 5 Yr	22.08	18.76

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell 3000® Dynamic	Russell 3000®
Average Market Cap ($-WTD)	$559.689	$693.990
Median Market Cap	$2.208	$2.204
Largest Stock by Market Cap	$2825.887	$3075.615

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

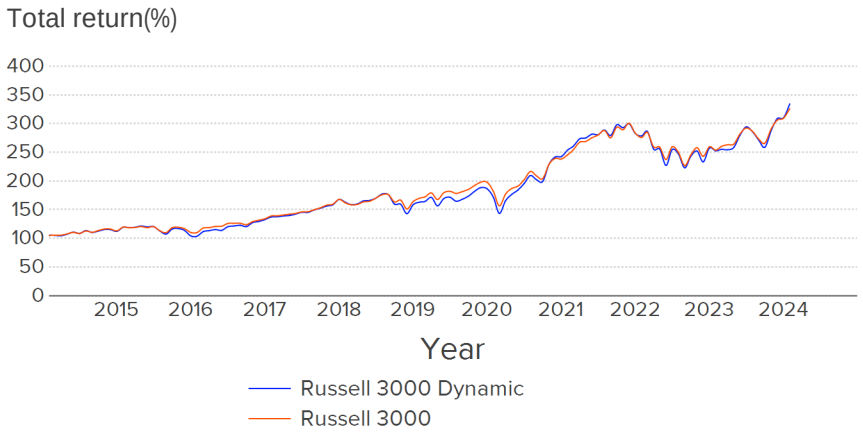
The launch date of the Russell 3000® Dynamic Index is February 3, 2011. The launch date of the Russell 3000® Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell 3000 Dynamic	32.43	9.60	15.46	12.26	31.91	28.30	24.03	-22.22	32.35	8.33
Russell 3000	28.60	9.90	13.94	12.03	31.02	20.89	25.66	-19.21	25.96	6.58

Data as of February 29, 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 February 29, 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 3000 Dynamic	17.88	20.62	22.08	18.31
Russell 3000	13.75	17.59	18.76	15.55

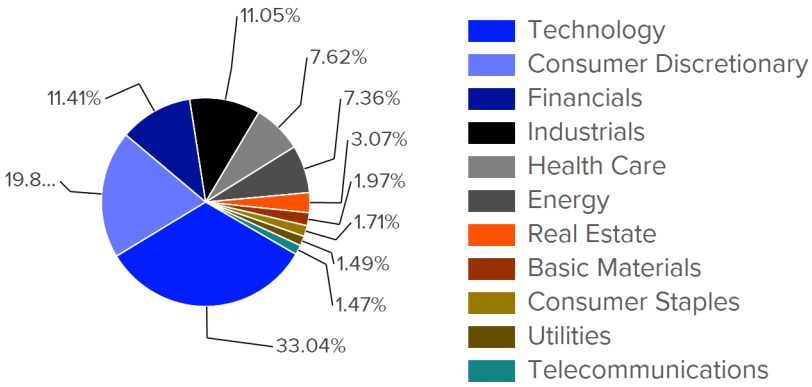
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell 3000 Dynamic	1.38	0.43	0.68	0.66
Russell 3000	1.53	0.48	0.69	0.73

As of February 29, 2024

ICB Industry



As of February 29, 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 February 29, 2024

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EMEA
+44 (0) 20 7866 1810

North America
+1 877 503 6437

Asia-Pacific
Hong Kong +852 2164 3333
Tokyo +81 3 6441 1430
Sydney +61 (0)2 7228 5659