Index factsheet

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 2/29/2024)

	Russell Midcap® Dynamic	Russell Midcap®
Price/Book	3.00	3.05
Dividend Yield	1.45	1.56
P/E Ex-Neg Earnings	19.56	20.22
EPS Growth - 5 Years	15.07	13.14
Number of Holdings	701	811

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell Midcap® Dynamic	Russell Midcap®
Average Market Cap ($-WTD)	$26.274	$26.817
Median Market Cap	$10.542	$11.064
Largest Stock by Market Cap	$86.920	$86.920

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

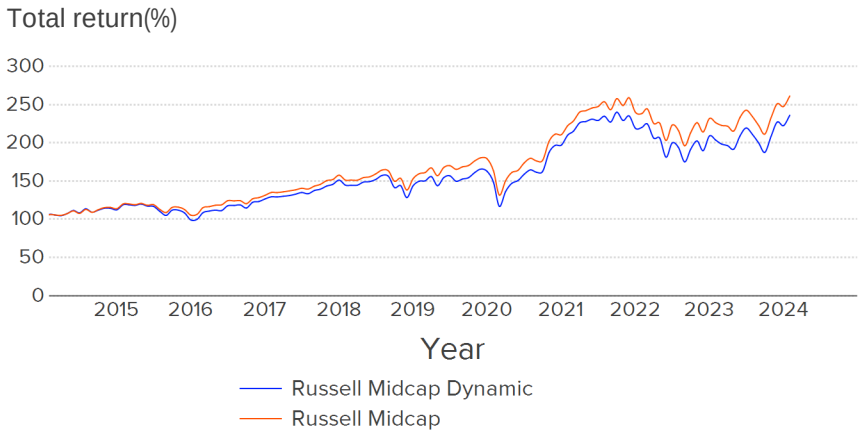
The launch date of the Russell Midcap Dynamic Index is February 3, 2011. The launch date of the Russell Midcap November 1, 1991. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Midcap Dynamic	15.98	3.98	9.52	8.32	29.14	18.69	19.66	-19.35	19.69	3.95
Russell Midcap	15.46	5.51	10.35	9.45	30.54	17.10	22.58	-17.32	17.23	4.08

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 Midcap Dynamic	20.59	20.81	23.01	18.93
Russell Midcap	18.28	19.14	20.95	17.17

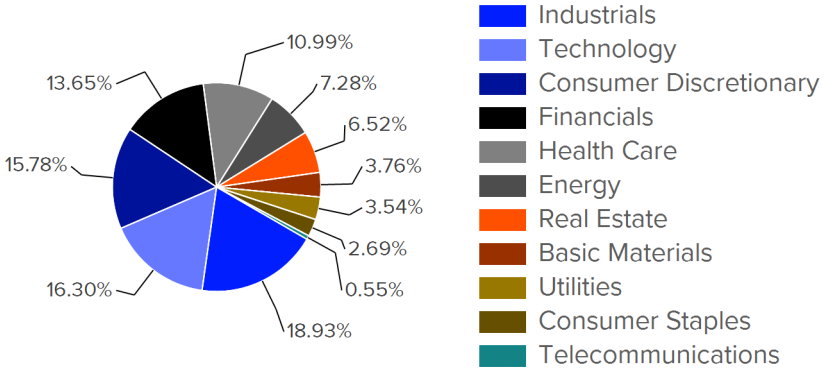
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Midcap Dynamic	0.57	0.16	0.42	0.45
Russell Midcap	0.59	0.23	0.48	0.54

As of February 29, 2024

ICB Industry



As of February 29, 2024

Top ten index constituents

Company	Industry
Crowdstrike Holdings	Technology
Parker Hannifin Corp	Industrials
Kkr & Co Inc	Financials
Phillips 66	Energy
Transdigm Group Inc	Industrials
Marvell Technology Group	Technology
Apollo Global Management	Financials
Constellation Energy	Utilities
Hilton Worldwide Holding	Consumer Discretionary
Welltower Inc	Real Estate

As of February 29, 2024

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