

Russell Top 200 Dynamic Index

About the index

The Russell Top 200® Dynamic Index® measures the performance of stocks in the especially large cap segment of the US equity universe represented by stocks in the largest 200 by market cap. It includes those Russell Top 200 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 Top 200 Dynamic Index is constructed to provide a comprehensive, unbiased, and stable barometer of this larger cap dynamic market. The Index is completely reconstituted annually to ensure new and growing equities are reflected and companies continue to reflect dynamic characteristics.

Index characteristics

(As of 5/31/2025)

	Russell Top 200® Dynamic	Russell Top 200®
Price/Book	5.08	5.62
Dividend Yield	1.03	1.21
P/E Ex-Neg Earnings	28.97	26.33
EPS Growth - 5 Years	34.63	23.31
Number of Holdings	137	199

Market capitalization (in billions USD)

(As of 5/31/2025)

	Russell Top 200® Dynamic	Russell Top 200®
Average Market Cap (\$-WTD)	\$1059.300	\$1199.308
Median Market Cap	\$97.392	\$103.103
Largest Stock by Market Cap	\$3324.198	\$3421.536

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 Top 200® Dynamic		
Bloomberg	Net	RUTDYNR
Reuters	PR	.RUT200DY
Reuters	TR	.RUT2DYTR

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 Top 200 Dynamic Index is February 3, 2011. The launch date of the Russell Top 200 Index is September 1, 1992. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

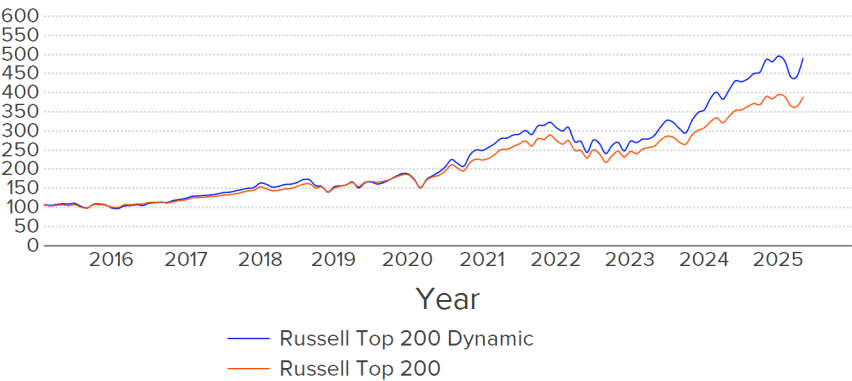
Performance

	1 yr	3 yr	5 yr	10 yr	2020	2021	2022	2023	2024	2025
Russell Top 200 Dynamic	20.24	21.50	21.75	16.15	33.08	28.97	-23.28	40.62	38.20	1.70
Russell Top 200	14.76	15.96	16.63	13.78	22.37	27.90	-19.77	29.85	27.44	0.98

Data as of May 31, 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(%)



Data as of May 31, 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.

Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Dynamic	16.34	20.88	19.93	18.72
Russell Top 200	11.86	16.25	16.31	15.41

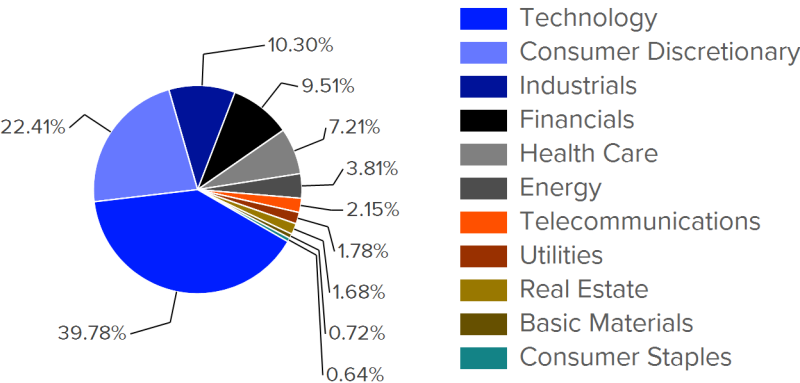
As of May 31, 2025

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Dynamic	0.92	0.83	0.96	0.80
Russell Top 200	0.82	0.72	0.86	0.79

As of May 31, 2025

ICB Industry



As of May 31, 2025

Top ten index constituents

Company	Industry
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Broadcom Inc	Technology
Meta Platforms Inc	Technology
Tesla Inc	Consumer Discretionary
Lilly Eli & Co	Health Care
Netflix Inc	Consumer Discretionary
Exxon Mobil Corp	Energy
Bank Of America Corp	Financials
Ge Aerospace	Industrials

As of May 31, 2025

Disclaimer

© 2025 London Stock Exchange Group plc and its applicable group undertakings ("LSEG"). LSEG includes (1) FTSE International Limited ("FTSE"), (2) Frank Russell Company ("Russell"), (3) FTSE Global Debt Capital Markets Inc. "FTSE Canada", (4) FTSE Fixed Income LLC ("FTSE FI"), (5) FTSE (Beijing) Consulting Limited ("WOFE"). All rights reserved.

FTSE Russell® is a trading name of FTSE, Russell, FTSE Canada, FTSE FI, WOFE, and other LSEG entities providing LSEG Benchmark and Index services. "FTSE®", "Russell®", "FTSE Russell®", "FTSE4Good®", "ICB®", "Refinitiv", "Beyond Ratings®", "WMR™", "FR™" and all other trademarks and service marks used herein (whether registered or unregistered) are trademarks and/or service marks owned or licensed by the applicable member of LSEG or their respective licensors.

FTSE International Limited is authorised and regulated by the Financial Conduct Authority as a benchmark administrator.

All information is provided for information purposes only. All information and data contained in this publication is obtained by LSEG, from sources believed by it to be accurate and reliable. Because of the possibility of human and mechanical inaccuracy as well as other factors, however, such information and data is provided "as is" without warranty of any kind. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any claim, prediction, warranty or representation whatsoever, expressly or impliedly, either as to the accuracy, timeliness, completeness, merchantability of any information or LSEG Products, or of results to be obtained from the use of LSEG products, including but not limited to indices, rates, data and analytics, or the fitness or suitability of the LSEG products for any particular purpose to which they might be put. The user of the information assumes the entire risk of any use it may make or permit to be made of the information.

No responsibility or liability can be accepted by any member of LSEG nor their respective directors, officers, employees, partners or licensors for (a) any loss or damage in whole or in part caused by, resulting from, or relating to any inaccuracy (negligent or otherwise) or other circumstance involved in procuring, collecting, compiling, interpreting, analysing, editing, transcribing, transmitting, communicating or delivering any such information or data or from use of this document or links to this document or (b) any direct, indirect, special, consequential or incidental damages whatsoever, even if any member of LSEG is advised in advance of the possibility of such damages, resulting from the use of, or inability to use, such information.

No member of LSEG nor their respective directors, officers, employees, partners or licensors provide investment advice and nothing in this document should be taken as constituting financial or investment advice. No member of LSEG nor their respective directors, officers, employees, partners or licensors make any representation regarding the advisability of investing in any asset or whether such investment creates any legal or compliance risks for the investor. A decision to invest in any such asset should not be made in reliance on any information herein. Indices and rates cannot be invested in directly. Inclusion of an asset in an index or rate is not a recommendation to buy, sell or hold that asset nor confirmation that any particular investor may lawfully buy, sell or hold the asset or an index or rate containing the asset. The general information contained in this publication should not be acted upon without obtaining specific legal, tax, and investment advice from a licensed professional.

Past performance is no guarantee of future results. Charts and graphs are provided for illustrative purposes only. Index and/or rate returns shown may not represent the results of the actual trading of investable assets. Certain returns shown may reflect back-tested performance. All performance presented prior to the index or rate inception date is back-tested performance. Back-tested performance is not actual performance, but is hypothetical. The back-test calculations are based on the same methodology that was in effect when the index or rate was officially launched. However, back-tested data may reflect the application of the index or rate methodology with the benefit of hindsight, and the historic calculations of an index or rate may change from month to month based on revisions to the underlying economic data used in the calculation of the index or rate.

No part of this information may be reproduced, stored in a retrieval system or transmitted in any form or by any means, electronic, mechanical, photocopying, recording or otherwise, without prior written permission of the applicable member of LSEG. Use and distribution of LSEG data requires a licence from LSEG and/or its licensors.

About FTSE Russell

FTSE Russell is a leading global provider of index and benchmark solutions, spanning diverse asset classes and investment objectives. As a trusted investment partner we help investors make better-informed investment decisions, manage risk, and seize opportunities.

Market participants look to us for our expertise in developing and managing global index solutions across asset classes. Asset owners, asset managers, ETF providers and investment banks choose FTSE Russell solutions to benchmark their investment performance and create investment funds, ETFs, structured products, and index-based derivatives. Our clients use our solutions for asset allocation, investment strategy analysis and risk management, and value us for our robust governance process and operational integrity.

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.

To learn more, visit lseg.com/ftse-russell; email info@ftserussell.com; or call your regional Client Service Team office:

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