

Russell Top 200 Value Index

About the index

The Russell Top 200® Value Index measures the performance of the especially large cap segment of the US equity universe represented by stocks in the largest 200 by market cap that exhibit value characteristics. It includes Russell Top 200® companies with relatively lower price-to-book ratios, lower I/B/E/S forecast medium term (2 year) growth and lower sales per share historical growth (5 years). These stocks also are members of the Russell 1000® Value Index. The Russell Top 200 Value Index is constructed to provide a comprehensive and unbiased barometer of this larger cap value market. The index is completely reconstituted annually to ensure new and growing equities are reflected and companies continue to reflect value characteristics.

Index characteristics

(As of 6/30/2024)

	Russell Top 200® Value	Russell Top 200®
Price/Book	2.64	5.56
Dividend Yield	2.35	1.25
P/E Ex-Neg Earnings	18.11	27.44
EPS Growth - 5 Years	8.10	17.02
Number of Holdings	147	197

Market capitalization (in billions USD)

(As of 6/30/2024)

	Russell Top 200® Value	Russell Top 200®
Average Market Cap (\$-WTD)	\$238.702	\$1203.266
Median Market Cap	\$86.790	\$98.698
Largest Stock by Market Cap	\$888.267	\$3323.291

Russell Growth and Value indexes set the Style standard

Representative

Designed to better adapt to the changing markets, this groundbreaking innovation has now become industry standard with a comprehensive series of US Style indexes that best reflect the specific style or market segment being measured.

Practical

The Russell Style Indexes provide investors with a practical set of indexes that can be used to express different style views, as benchmarks or as the basis of passive funds.

Robust

To create its Style indexes, FTSE Russell employs a multi-variable approach, using book-to-price, I/B/E/S forecast medium-term growth and historical sales per share growth to determine whether a company is part of the Growth or Value investment universe.

Tickers

Russell Top 200® Value

Bloomberg	PR	R200V
Bloomberg	TR	RUTPVATR
Reuters	PR	.RT200V
Reuters	TR	.RT200VTRI

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® Value Index is February 1, 1995. 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.

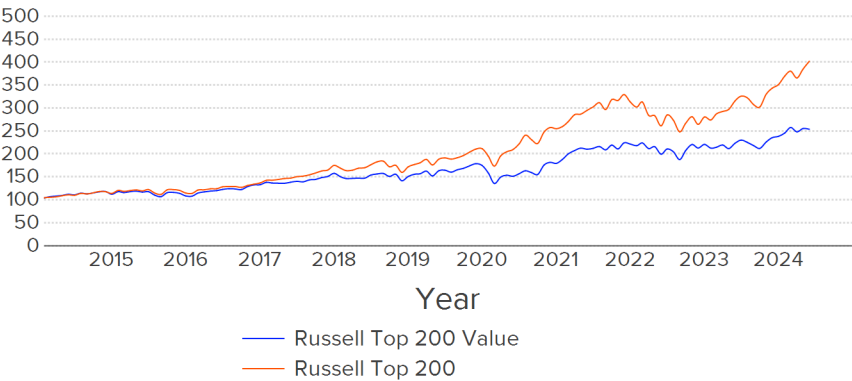
Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 200 Value	13.68	6.49	9.24	8.54	26.36	1.64	23.46	-5.11	10.64	7.86
Russell Top 200	27.42	10.90	16.38	13.76	31.75	22.37	27.90	-19.77	29.85	17.19

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

Total return(%)



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Annualized risk - Standard Dev (%)

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value	11.57	15.09	16.88	14.56
Russell Top 200	13.64	17.61	17.89	15.24

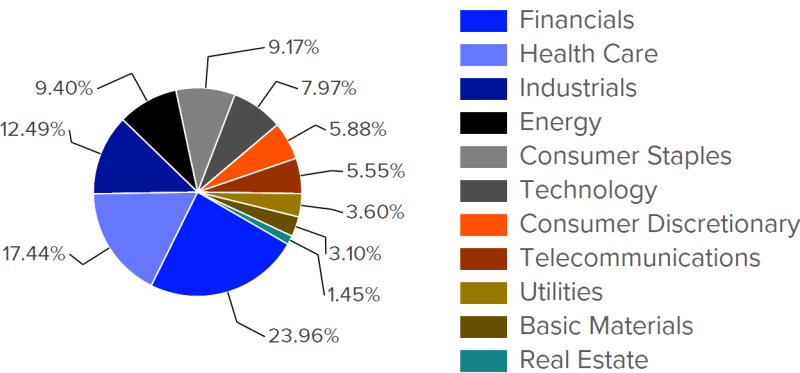
As of June 30, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Value	0.70	0.29	0.48	0.54
Russell Top 200	1.46	0.51	0.82	0.83

As of June 30, 2024

ICB Industry



As of June 30, 2024

Top ten index constituents

Company	Industry
Berkshire Hathaway Inc	Financials
Jpmorgan Chase & Co	Financials
Exxon Mobil Corp	Energy
Johnson & Johnson	Health Care
Procter & Gamble Co	Consumer Staples
Walmart Inc	Consumer Discretionary
Bank Of America Corp	Financials
Chevron Corp	Energy
Merck & Co Inc	Health Care
Wells Fargo & Co	Financials

As of June 30, 2024

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