Index factsheet

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 2/29/2024)

	Russell Top 200® Dynamic	Russell Top 200®
Price/Book	4.49	5.25
Dividend Yield	1.16	1.32
P/E Ex-Neg Earnings	26.12	25.68
EPS Growth - 5 Years	19.24	15.74
Number of Holdings	132	196

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell Top 200® Dynamic	Russell Top 200®
Average Market Cap ($-WTD)	$855.722	$948.467
Median Market Cap	$88.483	$98.055
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.

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

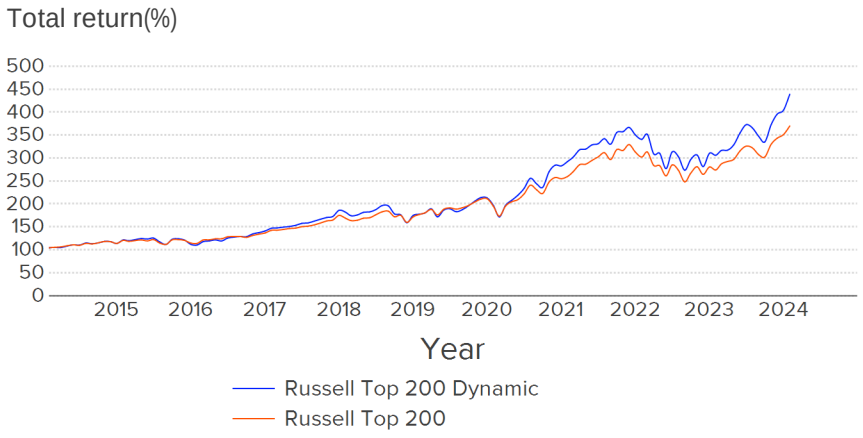
The launch date of the Russell Top 200 Dynamic Index is February 3, 2011. The launch date of the Russell Top 200 Index is September 1, 1992. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 200 Dynamic	43.49	14.47	19.83	15.45	34.46	33.08	28.97	-23.28	40.62	10.95
Russell Top 200	35.03	12.48	15.89	13.50	31.75	22.37	27.90	-19.77	29.85	7.76

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 Top 200 Dynamic	16.60	20.89	21.77	18.09
Russell Top 200	12.49	17.38	18.15	15.06

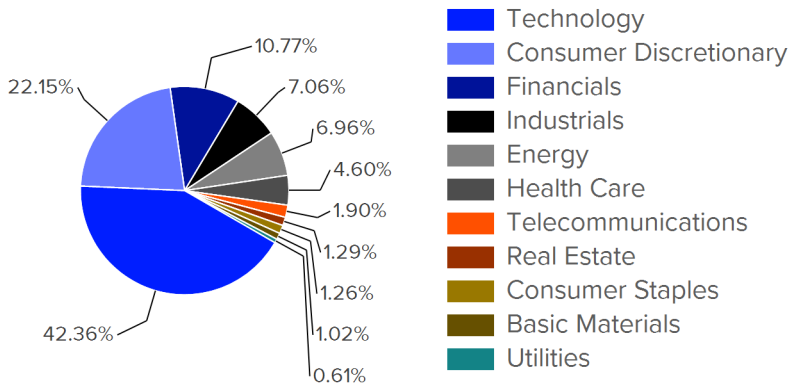
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 200 Dynamic	1.97	0.64	0.86	0.82
Russell Top 200	2.07	0.63	0.80	0.84

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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