Index factsheet

Russell Top 500 Index

About the index

The Russell Top 500 Index measures the performance of the largest cap segment of the US equity universe. The Russell Top 500 Index is a subset of the Russell 3000® Index. It includes approximately 500 of the largest securities based on a combination of their market cap and current index membership and represents approximately 85% of the Russell 3000® Index, as of the most recent reconstitution. The Russell Top 500 Index is constructed to provide a comprehensive and unbiased barometer for this large cap segment and is completely reconstituted annually to ensure new and growing equities are reflected.

Index characteristics

(As of 2/29/2024)

	Russell Top 500	Russell 3000®
Price/Book	4.74	4.24
Dividend Yield	1.37	1.38
P/E Ex-Neg Earnings	24.79	23.82
EPS Growth - 5 Years	15.22	15.20
Number of Holdings	508	2,954

Market capitalization (in billions USD)

(As of 2/29/2024)

	Russell Top 500	Russell 3000®
Average Market Cap ($-WTD)	$789.496	$693.990
Median Market Cap	$37.903	$2.204
Largest Stock by Market Cap	$3075.615	$3075.615

True representation of the US equity market

Objective construction methodology

Provides an unbiased, complete view of the US equity market and underlying market segments

Modular market segmentation

Distinct building blocks to provide insight into the current state of the market and inform asset allocation decisions

Reliable maintenance and governance

Disciplined, reliable maintenance process backed by a well-defined, balanced governance system ensures the indexes continue to accurately reflect the market

For more information, including a list of ETFs based on FTSE Russell Indexes, please call us or visit lseg.com/ftse-russell

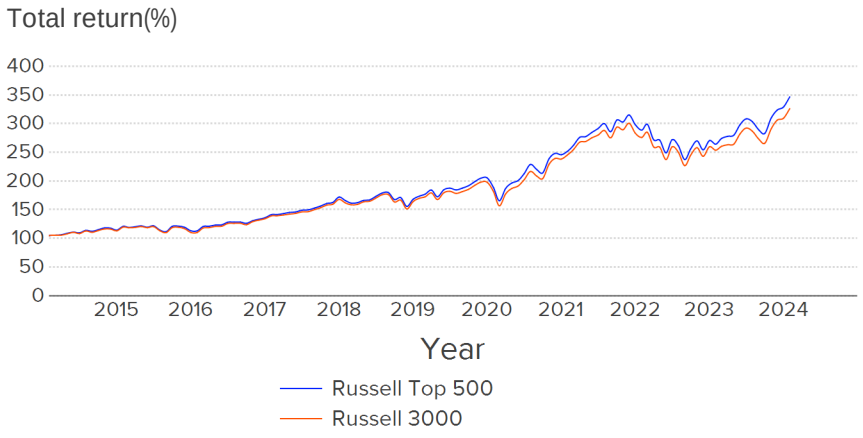
The launch date of the Russell Top 500 Index is November 18, 2015. The launch date of the Russell 3000 Index is January 1, 1984. All performance presented prior to the index launch date is back-tested performance. Please see disclaimer for important legal information.

Performance

	1 yr	3 yr	5 yr	10 yr	2019	2020	2021	2022	2023	2024
Russell Top 500	31.27	11.23	14.84	12.73	31.63	21.15	27.01	-19.34	27.30	7.15
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 Top 500	13.18	17.50	18.39	15.14
Russell 3000	13.75	17.59	18.76	15.55

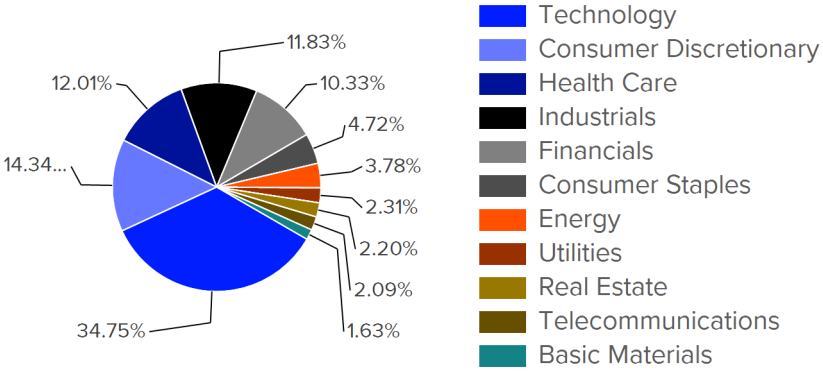
As of February 29, 2024

Sharpe Ratio

	1 yr	3 yr	5 yr	10 yr
Russell Top 500	1.75	0.56	0.74	0.81
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
Microsoft Corp	Technology
Apple Inc	Technology
Nvidia Corp	Technology
Amazon Com Inc	Consumer Discretionary
Meta Platforms Inc	Technology
Alphabet Inc Cl A	Technology
Berkshire Hathaway Inc	Financials
Alphabet Inc Cl C	Technology
Lilly Eli & Co	Health Care
Broadcom Inc	Technology

As of February 29, 2024

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